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15-826: Multimedia Databases and Data Mining

Lecture #20: SVD - part III (more case studies)

C. Faloutsos

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Must-read Material

- Textbook Appendix D
- Kleinberg, J. (1998). Authoritative sources in a hyperlinked environment. Proc. 9th ACM-SIAM Symposium on Discrete Algorithms.
- Brin, S. and L. Page (1998). Anatomy of a Large-Scale Hypertextual Web Search Engine. 7th Intl World Wide Web Conf.

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Outline

Goal: 'Find similar / interesting things'

- Intro to DB
- Indexing - similarity search
- Data Mining

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Indexing - Detailed outline

- primary key indexing
- secondary key / multi-key indexing
- spatial access methods
- fractals
- text
- Singular Value Decomposition (SVD)
- multimedia
- ...

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SVD - Detailed outline

- Motivation
- Definition - properties
- Interpretation
- Complexity
- Case studies
- SVD properties
- More case studies
- Conclusions

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SVD - detailed outline

- ...
- Case studies
- SVD properties
- more case studies
  - google/Kleinberg algorithms
  - query feedbacks
- Conclusions

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SVD - Other properties - summary

- can produce orthogonal basis (obvious) (who cares?)
- can solve over- and under-determined linear problems (see C(1) property)
- can compute 'fixed points' (= 'steady state prob. in Markov chains') (see C(4) property)

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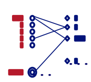
IMPORTANT!

Properties – sneak preview:

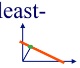
A(0): $\mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]}\, \mathbf{\Lambda}_{[r \times r]}\, \mathbf{V}^{\mathbf{T}}_{[r \times m]}$



B(5): $(\mathbf{A}^{T} \mathbf{A})^{k}\, \mathbf{v'} \sim (\text{constant})\, \mathbf{v}_1$

C(1): $\mathbf{A}_{[n \times m]}\, \mathbf{x}_{[m \times 1]} = \mathbf{b}_{[n \times 1]}$

then, $\mathbf{x}_0 = \mathbf{V}\, \mathbf{\Lambda}^{(-1)}\, \mathbf{U}^{T}\, \mathbf{b}$: shortest, actual or least-squares solution



C(4): $\mathbf{A}^{\mathbf{T}}\, \mathbf{A}\, \mathbf{v}_1 = \lambda_1^2\, \mathbf{v}_1$

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SVD -outline of properties

- (A): obvious
- (B): less obvious
- (C): least obvious (and most powerful!)

Properties - by defn.:

A(0): $\mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^{\mathbf{T}}_{[r \times m]}$

A(1): $\mathbf{U}^{T}_{[r \times n]} \mathbf{U}_{[n \times r]} = \mathbf{I}_{[r \times r]}$ (identity matrix)

A(2): $\mathbf{V}^{T}_{[r \times n]} \mathbf{V}_{[n \times r]} = \mathbf{I}_{[r \times r]}$

A(3): $\mathbf{\Lambda}^{k} = \mathrm{diag}(\lambda_1^k, \lambda_2^k, \dots \lambda_r^k)$ (k: ANY real number)

A(4): $\mathbf{A}^{\mathbf{T}} = \mathbf{V} \, \mathbf{\Lambda} \, \mathbf{U}^{\mathbf{T}}$

Less obvious properties

A(0): $\mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^{\mathbf{T}}_{[r \times m]}$

B(1): $\mathbf{A}_{[n \times m]} (\mathbf{A}^{T})_{[m \times n]} = ??$

Less obvious properties

A(0): $\mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^{\mathbf{T}}_{[r \times m]}$

B(1): $\mathbf{A}_{[n \times m]} (\mathbf{A}^{T})_{[m \times n]} = \mathbf{U} \, \mathbf{\Lambda}^{2} \, \mathbf{U}^{T}$

symmetric; Intuition?

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Less obvious properties

A(0): $\mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^{\mathbf{T}}_{[r \times m]}$

B(1): $\mathbf{A}_{[n \times m]} (\mathbf{A}^{T})_{[m \times n]} = \mathbf{U} \mathbf{\Lambda}^{2} \mathbf{U}^{T}$

symmetric; Intuition?

'document-to-document' similarity matrix

B(2): symmetrically, for '**V**'

$(\mathbf{A}^{T})_{[m \times n]} \mathbf{A}_{[n \times m]} = \mathbf{V} \mathbf{\Lambda}^{2} \mathbf{V}^{T}$

Intuition?

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Less obvious properties

A: term-to-term similarity matrix

B(3): $((\mathbf{A}^{T})_{[m \times n]} \mathbf{A}_{[n \times m]})^{k} = \mathbf{V} \mathbf{\Lambda}^{2k} \mathbf{V}^{T}$

and

B(4): $(\mathbf{A}^{T} \mathbf{A})^{k} \sim \mathbf{v}_1 \lambda_1^{2k} \mathbf{v}_1^{T}$ for k>>1

where

$\mathbf{v}_1$: [m x 1] first column (singular-vector) of **V**

λ_1: strongest singular value

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Proof of (B4)?

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Less obvious properties

B(4): $(\mathbf{A}^T \mathbf{A})^k \sim \mathbf{v}_1 \lambda_1^{2k} \mathbf{v}_1^T$ for k>>1

B(5): $(\mathbf{A}^T \mathbf{A})^k \mathbf{v'} \sim$ (constant) $\mathbf{v}_1$

ie., for (almost) any **v'**, it converges to a vector parallel to $\mathbf{v}_1$

Thus, useful to compute first singular vector/ value (as well as the next ones, too...)

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Proof of (B5)?

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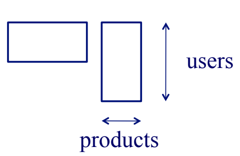
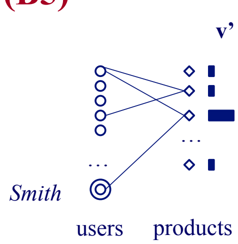
Property (B5)

- Intuition:
  - $(\mathbf{A}^T \mathbf{A})\, \mathbf{v'}$
  - $(\mathbf{A}^T \mathbf{A})^k \mathbf{v'}$





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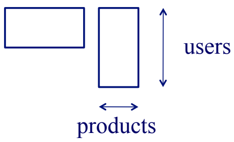
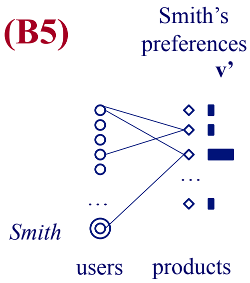
Property (B5)

- Intuition:
  - $(A^T A)\ v'$
  - $(A^T A)^k\ v'$





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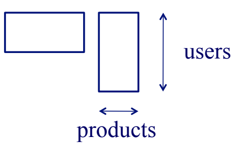
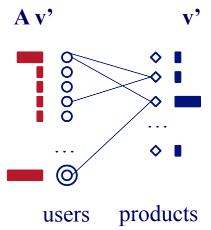
Property (B5)

- Intuition:
  - $(A^T A)\ v'$
  - $(A^T A)^k\ v'$





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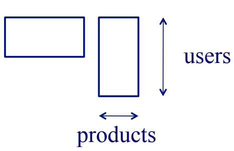
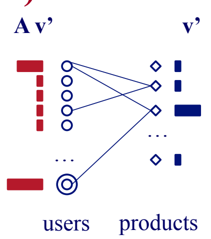
Property (B5)

- Intuition:
  - $(A^T A)\ v'$
  - $(A^T A)^k\ v'$

similarities
to Smith





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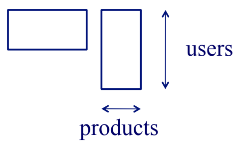
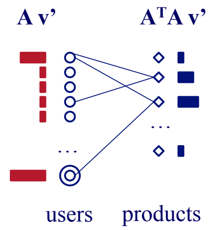
Property (B5)

- Intuition:
  - $(\mathbf{A}^T \mathbf{A})\, \mathbf{v'}$
  - $(\mathbf{A}^T \mathbf{A})^k\, \mathbf{v'}$





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Property (B5)

- Intuition:
  - $(\mathbf{A}^T \mathbf{A})\, \mathbf{v'}$ what Smith's 'friends' like
  - $(\mathbf{A}^T \mathbf{A})^k\, \mathbf{v'}$ what k-step-away-friends like

(ie., after *k* steps, we get what everybody likes, and Smith's initial opinions don't count)

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Less obvious properties - repeated:

A(0): $\mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]}\, \mathbf{\Lambda}_{[r \times r]}\, \mathbf{V}^{\mathbf{T}}_{[r \times m]}$

B(1): $\mathbf{A}_{[n \times m]}\, (\mathbf{A}^T)_{[m \times n]} = \mathbf{U}\, \mathbf{\Lambda}^2\, \mathbf{U}^T$

B(2): $(\mathbf{A}^T)_{[m \times n]}\, \mathbf{A}_{[n \times m]} = \mathbf{V}\, \mathbf{\Lambda}^2\, \mathbf{V}^T$

B(3): $(\, (\mathbf{A}^T)_{[m \times n]}\, \mathbf{A}_{[n \times m]}\,)^k = \mathbf{V}\, \mathbf{\Lambda}^{2k}\, \mathbf{V}^T$

B(4): $(\mathbf{A}^T \mathbf{A})^k \sim v_1\, \lambda_1^{2k}\, v_1^T$

B(5): $(\mathbf{A}^T \mathbf{A})^k\, \mathbf{v'} \sim$ (constant) $\mathbf{v}_1$

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Least obvious properties

A(0): $\mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V^T}_{[r \times m]}$

C(1): $\mathbf{A}_{[n \times m]} \mathbf{x}_{[m \times 1]} = \mathbf{b}_{[n \times 1]}$

let $\mathbf{x}_0 = \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b}$

if under-specified, $\mathbf{x}_0$ gives 'shortest' solution

if over-specified, it gives the 'solution' with the smallest least squares error

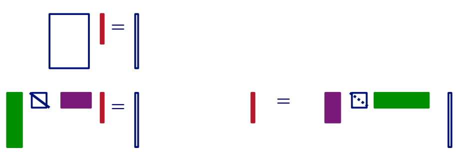
(see Num. Recipes, p. 62)

Least obvious properties

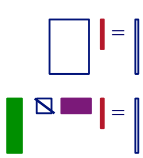
A(0): $\mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V^T}_{[r \times m]}$

C(1): $\mathbf{A}_{[n \times m]} \mathbf{x}_{[m \times 1]} = \mathbf{b}_{[n \times 1]}$

let $\mathbf{x}_0 = \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b}$



Slowly:



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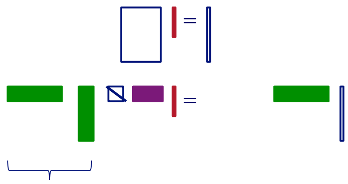
Slowly:



Identity
U: column-orthonormal

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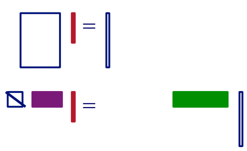
Slowly:



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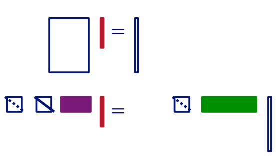
Slowly:



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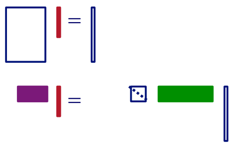
Slowly:



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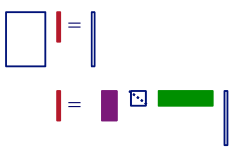
Slowly:



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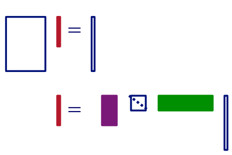
Slowly:



$\mathbf{x} \quad \mathbf{V} \quad \mathbf{\Lambda}^{-1} \quad \mathbf{U}^T \quad \mathbf{b}$

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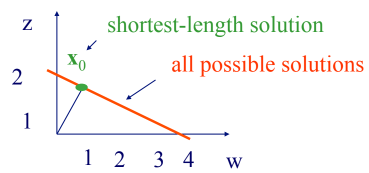
Least obvious properties

Illustration: under-specified, eg

[1 2] [w z] ^{T} = 4 (ie, 1 w + 2 z = 4)



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Exercise

Verify formula:

$\mathbf{A}$ = [1 2] $\mathbf{b}$ = [4]

$\mathbf{A} = \mathbf{U}\, \mathbf{\Lambda}\, \mathbf{V}^T$

$\mathbf{U}$ = ??

$\mathbf{\Lambda}$ = ??

$\mathbf{V}$= ??

$\mathbf{x_0} = \mathbf{V}\, \mathbf{\Lambda}^{(-1)}\ \mathbf{U}^T\, \mathbf{b}$

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Exercise

Verify formula:

$\mathbf{A}$ = [1 2] $\mathbf{b}$ = [4]

$\mathbf{A} = \mathbf{U}\, \mathbf{\Lambda}\, \mathbf{V}^T$

$\mathbf{U}$ = [1]

$\mathbf{\Lambda}$ = [sqrt(5)]

$\mathbf{V}$= [1/sqrt(5) 2/sqrt(5)] ^{T}

$\mathbf{x_0} = \mathbf{V}\, \mathbf{\Lambda}^{(-1)}\ \mathbf{U}^T\, \mathbf{b}$

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Exercise

Verify formula:

A = [1 2]   **b** = [4]

A = **U** Λ **V**^{T}

U = [1]

Λ = [sqrt(5)]

V= [1/sqrt(5) 2/sqrt(5)] ^{T}

$\mathbf{x}_0$ = **V** $\Lambda^{(-1)}$ **U**^{T} **b** = [1/5 2/5] ^{T} [4]

= [4/5 8/5] ^{T} : w= 4/5, z = 8/5

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Exercise

Verify formula:

Show that w= 4/5, z = 8/5 is

(a) A solution to 1*w + 2*z = 4 and

(b) Minimal (wrt Euclidean norm)

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Exercise

Verify formula:

Show that w= 4/5, z = 8/5 is

(a) A solution to 1*w + 2*z = 4 and

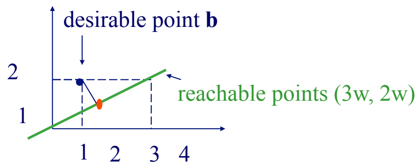
A: easy

(b) Minimal (wrt Euclidean norm)

A: [4/5 8/5] is perpenticular to [2 -1]

Least obvious properties – cont'd

Illustration: over-specified, eg
$[3\ 2]^T\ [w] = [1\ 2]^T$ (ie, 3 w = 1; 2 w = 2)



Exercise

Verify formula:

$\mathbf{A} = [3\ 2]^T$ $\mathbf{b} = [\ 1\ \ 2]^T$
$\mathbf{A} = \mathbf{U}\ \mathbf{\Lambda}\ \mathbf{V}^T$
$\mathbf{U}$ = ??
$\mathbf{\Lambda}$ = ??
$\mathbf{V}$ = ??
$\mathbf{x_0} = \mathbf{V}\ \mathbf{\Lambda}^{(-1)}\ \mathbf{U}^T\ \mathbf{b}$

Exercise

Verify formula:

$\mathbf{A} = [3\ 2]^T$ $\mathbf{b} = [\ 1\ \ 2]^T$
$\mathbf{A} = \mathbf{U}\ \mathbf{\Lambda}\ \mathbf{V}^T$
$\mathbf{U} = [\ 3/\text{sqrt}(13)\quad 2/\text{sqrt}(13)\ ]^T$
$\mathbf{\Lambda} = [\ \text{sqrt}(13)\ ]$
$\mathbf{V} = [\ 1\ ]$
$\mathbf{x_0} = \mathbf{V}\ \mathbf{\Lambda}^{(-1)}\ \mathbf{U}^T\ \mathbf{b} = [\ 7/13\ ]$

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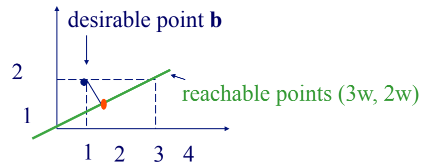
Exercise

Verify formula:

$[3\ 2]^T\ [7/13] = [1\ 2]^T$

$[21/13\ \ 14/13\ ]^T$ -> 'red point'



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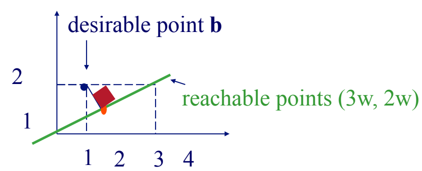
Exercise

Verify formula:

$[3\ 2]^T\ [7/13] = [1\ 2]^T$

$[21/13\ \ 14/13\ ]^T$ -> 'red point' - perpenticular?



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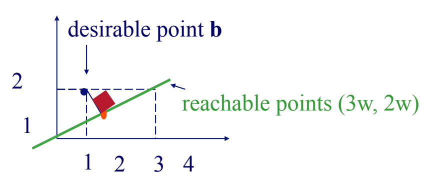
Exercise

Verify formula:

A: [3 2] . ([1 2] – [21/13 14/13]) =

[3 2] . [-8/13 12/13] = [3 2] . [-2 3] = 0



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Least obvious properties - cont'd

A(0): $\mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^T_{[r \times m]}$

C(2): $\mathbf{A}_{[n \times m]} \mathbf{v}_{1\,[m \times 1]} = \lambda_1 \mathbf{u}_{1\,[n \times 1]}$
where $\mathbf{v}_1$, $\mathbf{u}_1$ the first (column) vectors of **V**, **U**. ($\mathbf{v}_1$ == right-singular-vector)

C(3): symmetrically: $\mathbf{u}_1^T \mathbf{A} = \lambda_1 \mathbf{v}_1^T$
$\mathbf{u}_1$ == left-singular-vector

Therefore:

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Least obvious properties - cont'd

A(0): $\mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^T_{[r \times m]}$

$\boxed{\text{C(4): } \mathbf{A}^T \mathbf{A} \mathbf{v}_1 = \lambda_1^2 \mathbf{v}_1}$

(**fixed point** - the dfn of eigenvector for a symmetric matrix)

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Least obvious properties - altogether

A(0): $\mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^T_{[r \times m]}$

C(1): $\mathbf{A}_{[n \times m]} \mathbf{x}_{[m \times 1]} = \mathbf{b}_{[n \times 1]}$
then, $\mathbf{x}_0 = \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b}$: shortest, actual or least-squares solution

C(2): $\mathbf{A}_{[n \times m]} \mathbf{v}_{1\,[m \times 1]} = \lambda_1 \mathbf{u}_{1\,[n \times 1]}$

C(3): $\mathbf{u}_1^T \mathbf{A} = \lambda_1 \mathbf{v}_1^T$

C(4): $\mathbf{A}^T \mathbf{A} \mathbf{v}_1 = \lambda_1^2 \mathbf{v}_1$

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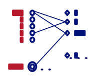
Properties - conclusions

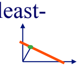
A(0): $\mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^{\mathbf{T}}_{[r \times m]}$



B(5): $(\mathbf{A}^{T} \mathbf{A})^{k} \mathbf{v'} \sim (\text{constant})\, \mathbf{v}_1$

C(1): $\mathbf{A}_{[n \times m]}\, \mathbf{x}_{[m \times 1]} = \mathbf{b}_{[n \times 1]}$

then, $\mathbf{x}_0 = \mathbf{V}\, \mathbf{\Lambda}^{(-1)}\, \mathbf{U}^{T}\, \mathbf{b}$: shortest, actual or least-squares solution



C(4): $\mathbf{A}^{\mathbf{T}} \mathbf{A}\, \mathbf{v}_1 = \lambda_1^2\, \mathbf{v}_1$

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SVD - detailed outline

- ...
- Case studies
- SVD properties
- more case studies
  - Kleinberg/google algorithms
  - query feedbacks
- Conclusions

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Kleinberg's algo (HITS)

Kleinberg, Jon (1998). *Authoritative sources in a hyperlinked environment*. Proc. 9th ACM-SIAM Symposium on Discrete Algorithms.

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Kleinberg's algorithm

- Problem dfn: given the web and a query
- find the most 'authoritative' web pages for this query

Step 0: find all pages containing the query terms

Step 1: expand by one move forward and backward

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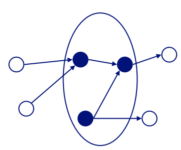
Kleinberg's algorithm

- Step 1: expand by one move forward and backward



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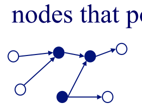
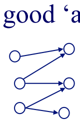
Kleinberg's algorithm

- on the resulting graph, give high score (= 'authorities') to nodes that many important nodes point to
- give high importance score ('hubs') to nodes that point to good 'authorities')



hubs  authorities

Kleinberg's algorithm

observations

- recursive definition!
- each node (say, 'i'-th node) has both an authoritativeness score a_i and a hubness score h_i

Kleinberg's algorithm

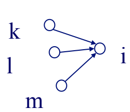
Let E be the set of edges and **A** be the adjacency matrix:

the (i,j) is 1 if the edge from i to j exists

Let h and a be [n x 1] vectors with the 'hubness' and 'authoritativiness' scores.

Then:

Kleinberg's algorithm



Then:

$$a_i = h_k + h_l + h_m$$

that is

a_i = Sum (h_j) over all j that (j,i) edge exists

or

$\mathbf{a} = \mathbf{A}^T \mathbf{h}$

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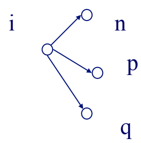
Kleinberg's algorithm



symmetrically, for the 'hubness':

$$h_i = a_n + a_p + a_q$$

that is

h_i = Sum (q_j) over all j that (i,j) edge exists

or

h = **A** **a**

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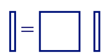
Kleinberg's algorithm

In conclusion, we want vectors **h** and **a** such that:

$$\mathbf{h} = \mathbf{A}\ \mathbf{a}$$

$$\mathbf{a} = \mathbf{A}^T\ \mathbf{h}$$



Recall properties:

C(2): $\mathbf{A}_{[n \times m]}\ \mathbf{v_1}_{[m \times 1]} = \lambda_1\ \mathbf{u_1}_{[n \times 1]}$

C(3): $\mathbf{u_1}^T\ \mathbf{A} = \lambda_1\ \mathbf{v_1}^T$

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Kleinberg's algorithm

In short, the solutions to

$$\mathbf{h} = \mathbf{A}\ \mathbf{a}$$

$$\mathbf{a} = \mathbf{A}^T\ \mathbf{h}$$

are the left- and right- singular-vectors of the adjacency matrix **A.**

Starting from random **a'** and iterating, we'll eventually converge

(Q: to which of all the singular-vectors? why?)

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Kleinberg's algorithm

(Q: to which of all the singular-vectors? why?)

A: to the ones of the strongest singular-value, because of property B(5):

B(5): $(\mathbf{A}^T \mathbf{A})^k \mathbf{v'} \sim \text{(constant)}\ \mathbf{v}_1$

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Kleinberg's algorithm - results

Eg., for the query 'java':

0.328 www.gamelan.com

0.251 java.sun.com

0.190 www.digitalfocus.com ("the java developer")

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Kleinberg's algorithm - discussion

- 'authority' score can be used to find 'similar pages' (how?)
- closely related to 'citation analysis', social networs / 'small world' phenomena

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SVD - detailed outline

- ...
- Case studies
- SVD properties
- more case studies
  - Kleinberg/google algorithms
  - query feedbacks
- Conclusions

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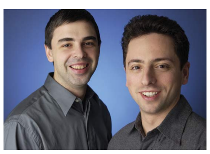
PageRank (google)



Larry Page Sergey Brin

•Brin, Sergey and Lawrence Page (1998). *Anatomy of a Large-Scale Hypertextual Web Search Engine*. 7th Intl World Wide Web Conf.

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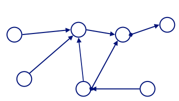
Problem: PageRank

Given a directed graph, find its most interesting/central node



A node is important, if it is connected with important nodes (recursive, but OK!)

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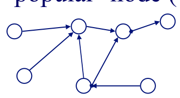
Problem: PageRank - solution

Given a directed graph, find its most interesting/central node

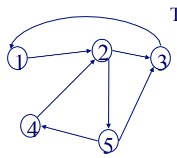
Proposed solution: Random walk; spot most 'popular' node (-> steady state prob. (ssp))



A node has high ssp, if it is connected with high ssp nodes (recursive, but OK!)

(Simplified) PageRank algorithm

- Let **A** be the adjacency matrix;
- let **B** be the transition matrix: transpose, column-normalized - then



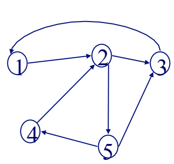
From / To

B

$$\begin{bmatrix} & & 1 & & \\ 1 & & & 1 & \\ & 1/2 & & & 1/2 \\ & & & & 1/2 \\ & 1/2 & & & \end{bmatrix} \begin{bmatrix} p1 \\ p2 \\ p3 \\ p4 \\ p5 \end{bmatrix} = \begin{bmatrix} p1 \\ p2 \\ p3 \\ p4 \\ p5 \end{bmatrix}$$

(Simplified) PageRank algorithm

- **B p = p**



B **p** = **p**

$$\begin{bmatrix} & & 1 & & \\ 1 & & & 1 & \\ & 1/2 & & & 1/2 \\ & & & & 1/2 \\ & 1/2 & & & \end{bmatrix} \begin{bmatrix} p1 \\ p2 \\ p3 \\ p4 \\ p5 \end{bmatrix} = \begin{bmatrix} p1 \\ p2 \\ p3 \\ p4 \\ p5 \end{bmatrix}$$

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(Simplified) PageRank algorithm

- **B p** = 1 * **p**
- thus, **p** is the **eigenvector** that corresponds to the highest eigenvalue (=1, since the matrix is column-normalized)
- Why does such a **p** exist?
  - **p** exists if **B** is nxn, nonnegative, irreducible [Perron–Frobenius theorem]

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(Simplified) PageRank algorithm

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All<-> all

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(Simplified) PageRank algorithm

- In short: imagine a particle randomly moving along the edges
- compute its steady-state probabilities (ssp)

Full version of algo: with occasional random jumps

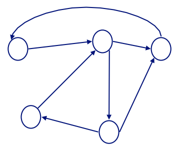
Why? To make the matrix irreducible

Full Algorithm

- With probability *1-c*, fly-out to a random node
- Then, we have

p = c **B p** + (1-c)/n **1** =>

p = (1-c)/n [**I** - c **B**]$^{-1}$ **1**



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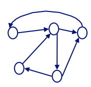
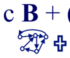


$$\begin{bmatrix} 1 \\ 1 \\ \vdots \\ 1 \end{bmatrix}$$

Alternative notation – eigenvector viewpoint

M Modified transition matrix

M = c **B** + (1-c)/n **1** **1**^{T}



CLIQUE

Then

p = **M p**

That is: the steady state probabilities =

PageRank scores form the *first eigenvector* of the 'modified transition matrix'

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Parenthesis: intuition behind eigenvectors

- Definition
- 3 properties
- intuition

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Formal definition

If **A** is a (n x n) square matrix
(λ , **x**) is an **eigenvalue/eigenvector** pair of **A** if

$$\boxed{\mathbf{A}\,\mathbf{x} = \lambda\,\mathbf{x}}$$

CLOSELY related to singular values:

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Property #1: Eigen- vs singular-values

if

$$\mathbf{B}_{[n \times m]} = \mathbf{U}_{[n \times r]}\,\mathbf{\Lambda}_{[r \times r]}\,(\mathbf{V}_{[m \times r]})^T$$

then $\mathbf{A} = (\mathbf{B}^T\mathbf{B})$ is symmetric and

$$C(4){:}\ \mathbf{B}^T\,\mathbf{B}\,\mathbf{v}_i = \lambda_i^2\,\mathbf{v}_i$$

ie, $\mathbf{v}_1$, $\mathbf{v}_2$, ...: eigenvectors of $\mathbf{A} = (\mathbf{B}^T\mathbf{B})$

Property #2

- If $\mathbf{A}_{[nxn]}$ is a real, symmetric matrix
- Then it has *n* real eigenvalues

(if **A** is not symmetric, some eigenvalues may be complex)

Property #3

- If $\mathbf{A}_{[nxn]}$ is a real, symmetric matrix
- Then it has *n* real eigenvalues
- And they agree with its *n* singular values, except possibly for the sign

Parenthesis: intuition behind eigenvectors

- Definition
- 3 properties
- **intuition**

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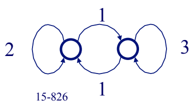
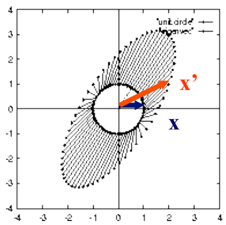
Intuition

- **A** as vector transformation

$$\begin{array}{ccccc} \mathbf{x'} & & \mathbf{A} & & \mathbf{x} \\ \begin{bmatrix} 2 \\ 1 \end{bmatrix} & = & \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix} & & \begin{bmatrix} 1 \\ 0 \end{bmatrix} \end{array}$$





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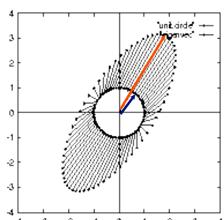
Intuition

- By defn., eigenvectors remain parallel to themselves ('**fixed points**')

$$\begin{array}{ccccccc} \lambda_1 & & \mathbf{v_1} & & \mathbf{A} & & \mathbf{v_1} \\ 3.62 & * & \begin{bmatrix} 0.52 \\ 0.85 \end{bmatrix} & = & \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix} & & \begin{bmatrix} 0.52 \\ 0.85 \end{bmatrix} \end{array}$$



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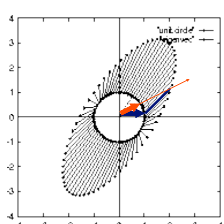
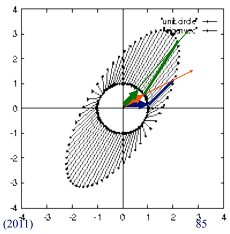
Convergence

- Usually, fast:



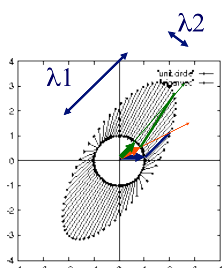
Convergence

- Usually, fast:



Convergence

- Usually, fast:
- depends on ratio
  $\lambda1 : \lambda2$



Closing the parenthesis wrt intuition behind eigenvectors

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Kleinberg/PageRank - conclusions

SVD helps in graph analysis:

hub/authority scores: strongest left- and right-singular-vectors of the adjacency matrix

random walk on a graph: steady state probabilities are given by the strongest eigenvector of the transition matrix

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SVD - detailed outline

- ...
- Case studies
- SVD properties
- more case studies
  - google/Kleinberg algorithms
  - query feedbacks
- Conclusions

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Query feedbacks

[Chen & Roussopoulos, sigmod 94]

Sample problem:

estimate selectivities (e.g., ‘*how many movies were made between 1940 and 1945*?’

for query optimization,

LEARNING from the query results so far!!

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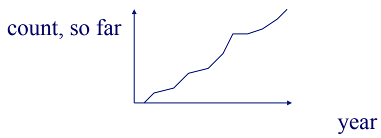
Query feedbacks

Idea #1: consider a function for the CDF (cummulative distr. function), eg., 6-th degree polynomial (or splines, or anything else)



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Query feedbacks

For example

F(x) = # movies made until year ‘x’

$= a_1 + a_2 * x + a_3 * x^2 + \ldots a_7 * x^6$

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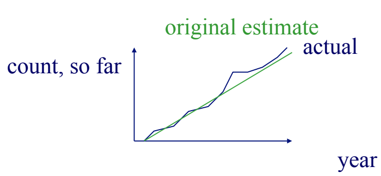
Query feedbacks

GREAT idea #2: adapt your model, as you see the actual counts of the actual queries



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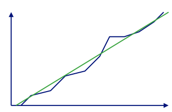
Query feedbacks



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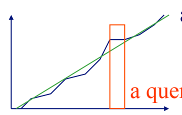
Query feedbacks



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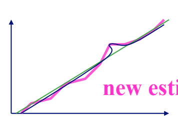
Query feedbacks



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Query feedbacks

Eventually, the problem becomes:
- estimate the parameters a_1, ... a_7 of the model
- to minimize the least squares errors from the real answers so far.

Formally:

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Query feedbacks

Formally, with *n* queries and 6-th degree polynomials:

$$\begin{bmatrix} X11 & X12 & & & X17 \\ & & & & \\ & & & & \\ Xn1 & Xn2 & & & Xn7 \end{bmatrix} \begin{bmatrix} a1 \\ a2 \\ \\ \\ a7 \end{bmatrix} = \begin{bmatrix} b1 \\ b2 \\ \\ \\ bn \end{bmatrix}$$

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Query feedbacks

where $x_{i,j}$ such that Sum ($x_{i,j}$ * a_i) = our estimate for the # of movies and b_j: the actual

$$\begin{bmatrix} X11 & X12 & & & X17 \\ & & & & \\ & & & & \\ Xn1 & Xn2 & & & Xn7 \end{bmatrix} \begin{bmatrix} a1 \\ a2 \\ \\ \\ a7 \end{bmatrix} = \begin{bmatrix} b1 \\ b2 \\ \\ \\ bn \end{bmatrix}$$

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Query feedbacks

For example, for query '*find the count of movies during (1920-1932)*':

$a_1 + a_2 * 1932 + a_3 * 1932**2 + \ldots$

\-

$(a_1 + a_2 * 1920 + a_3 * 1920**2 + \ldots)$

$$\begin{bmatrix} X11 & X12 & & & X17 \\ & & & & \\ & & & & \\ & & & & \\ Xn1 & Xn2 & & & Xn7 \end{bmatrix} \begin{bmatrix} a1 \\ a2 \\ \\ \\ a7 \end{bmatrix} = \begin{bmatrix} b1 \\ b2 \\ \\ \\ bn \end{bmatrix}$$

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Query feedbacks

And thus X11 = 0; X12 = 1932-1920, etc

$a_1 + a_2 * 1932 + a_3 * 1932**2 + \ldots$

\-

$(a_1 + a_2 * 1920 + a_3 * 1920**2 + \ldots)$

$$\begin{bmatrix} X11 & X12 & & & X17 \\ & & & & \\ & & & & \\ & & & & \\ Xn1 & Xn2 & & & Xn7 \end{bmatrix} \begin{bmatrix} a1 \\ a2 \\ \\ \\ a7 \end{bmatrix} = \begin{bmatrix} b1 \\ b2 \\ \\ \\ bn \end{bmatrix}$$

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Query feedbacks

In matrix form:

$$\begin{array}{l} \\ \text{1st query} \\ \\ \\ \text{n-th query} \end{array} \overset{\mathbf{X}}{\begin{bmatrix} X11 & X12 & & & X17 \\ & & & & \\ & & & & \\ & & & & \\ Xn1 & Xn2 & & & Xn7 \end{bmatrix}} \overset{\mathbf{a}}{\begin{bmatrix} a1 \\ a2 \\ \\ \\ a7 \end{bmatrix}} = \overset{\mathbf{b}}{\begin{bmatrix} b1 \\ b2 \\ \\ \\ bn \end{bmatrix}}$$

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Query feedbacks

In matrix form:

$$\mathbf{X}\ \mathbf{a} = \mathbf{b}$$

and the least-squares estimate for **a** is

$$\mathbf{a} = \mathbf{V}\ \mathbf{\Lambda}^{(-1)}\ \mathbf{U}^{\mathbf{T}}\ \mathbf{b}$$

according to property C(1)

(let $\mathbf{X} = \mathbf{U}\ \mathbf{\Lambda}\ \mathbf{V}^{\mathbf{T}}$)

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Query feedbacks - enhancements

The solution

$$\mathbf{a} = \mathbf{V}\ \mathbf{\Lambda}^{(-1)}\ \mathbf{U}^{\mathbf{T}}\ \mathbf{b}$$

works, but needs expensive SVD each time a new query arrives

GREAT Idea #3: Use 'Recursive Least Squares', to adapt **a** incrementally.

Details: in paper - intuition:

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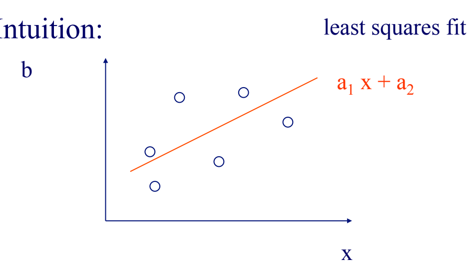
Query feedbacks - enhancements

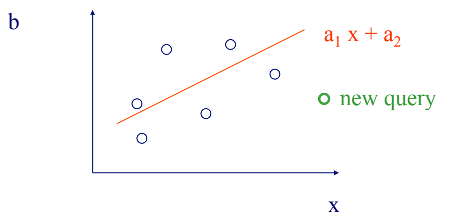
Intuition:



Query feedbacks - enhancements

Intuition:

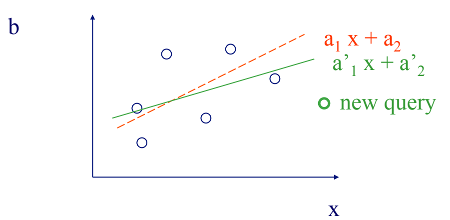
least squares fit



Query feedbacks - enhancements

Intuition:

least squares fit



Query feedbacks - enhancements

the new coefficients can be quickly computed from the old ones, plus statistics in a (7x7) matrix

(no need to know the details, although the RLS is a brilliant method)

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Query feedbacks - enhancements

GREAT idea #4: ‘forgetting’ factor - we can even down-play the weight of older queries, since the data distribution might have changed.

(comes for ‘free’ with RLS...)

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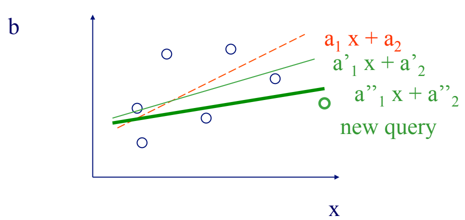
Query feedbacks - enhancements

Intuition:



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Query feedbacks - conclusions

SVD helps find the Least Squares solution, to adapt to query feedbacks

(RLS = Recursive Least Squares is a great method to incrementally update least-squares fits)

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SVD - detailed outline

- ...
- Case studies
- SVD properties
- more case studies
  - google/Kleinberg algorithms
  - query feedbacks
- Conclusions

Conclusions

- SVD: a **valuable** tool
- given a document-term matrix, it finds 'concepts' (LSI)
- ... and can reduce dimensionality (KL)
- ... and can find rules (PCA; RatioRules)

Conclusions cont'd

- ... and can find fixed-points or steady-state probabilities (google/ Kleinberg/ Markov Chains)
- ... and can solve optimally over- and under-constraint linear systems (least squares / query feedbacks)

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