

# **Mathematics of Big Data, I**

## **Lecture 9: Recommender Systems, Collaborative Filtering, and Topic Modeling based on Non-Negative Matrix Factorization.**

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# Topics Today

- **Introduction to Recommender Systems.**
- **Collaborative Filtering.**
- **Non-Negative Matrix Factorization.**
- **Using Non-Negative Matrix Factorization for Topic Modeling.**

# Topics Today

- **Introduction to Recommender Systems.**
- Collaborative Filtering.
- Non-Negative Matrix Factorization.
- Using Non-Negative Matrix Factorization for Topic Modeling.

# Why Recommender Systems?

- Recommender Systems have Important Machine Learning Applications.
  - When I on the clinic recruiting trips, I often notice that many companies try to build better recommender systems, such as Apple, Amazon, Netflix, Yelp, and eBay.
  - E.g.s: Amazon/**Netflix** will recommend books/**movies** on their webpage for you to buy/**watch** based on what you had purchased/**watched**.
  - Good recommendation systems will provide substantial revenues for the companies who use them.
- Big ideas of Machine learning: auto learn important data features instead of hard hand coding. **Recommender systems** is one of them, it **can do auto learning!**

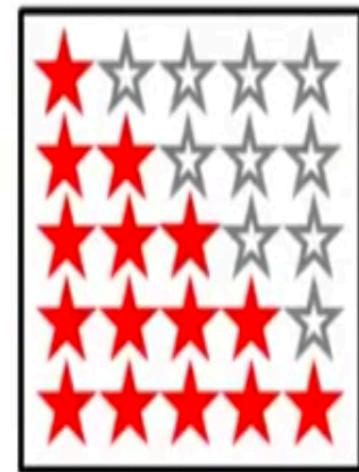
# Recommendation System Problem Formulation

Example: Predicting movie ratings

User rates movies using one to five stars

2 action movies      3 romantic movies

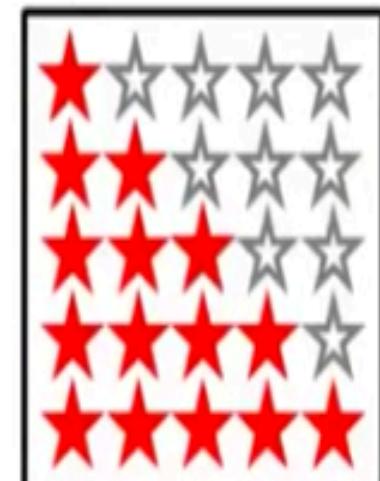
Movie	Alice (1)	Bob (2)	Carol (3)	Dave (4)
Love at last				
Romance forever				
Cute puppies of love				
Nonstop car chases				
Swords vs. karate				



# Recommendation System Problem Formulation

## Example: Predicting movie ratings

User rates movies using one to five stars



2 action movies 3 romantic movies

Movie	Alice (1)	Bob (2)	Carol (3)	Dave (4)
Love at last	5	5	0	0
Romance forever	5	?	?	0
Cute puppies of love	?	4	0	?
Nonstop car chases	0	0	5	4
Swords vs. karate	0	0	5	?

- ? = did not rate
- In this example  $n_u = 4$ ,
- $n_m = 5$ .

$y^{(i,j)}$  is between  
0 and 5.

$n_u$  = no. users

$n_m$  = no. movies

$r(i, j)$  = 1 if user  $j$  has rated movie  $i$

$y^{(i,j)}$  = rating given by user  $j$  to movie  $i$  (defined only if  $r(i, j) = 1$ )

$r(i, j) = 1$

**Goal: Given the data  $r(i,j)$  and  $y^{(i,j)}$ , fill out the question marks.**

- Do it automatically!

# Content Based Recommendations

Movie	Alice (1)	Bob (2)	Carol (3)	Dave (4)	$x_1$ (romance)	$x_2$ (action)
Love at last	5	5	0	0	0.9	0
Romance forever	5	?	?	0	1.0	0.01
Cute puppies of love	?	4	0	?	0.99	0
Nonstop car chases	0	0	5	4	0.1	1.0
Swords vs. karate	0	0	5	?	0	0.9

For each user  $j$ , learn a parameter  $\theta^{(j)} \in \mathbb{R}^3$ . Predict user  $j$  as rating movie  $i$  with  $(\theta^{(j)})^T x^{(i)}$  stars.

## Example: Predicting movie ratings

- User rates movies using one to five stars  
zero

Movie	Alice (1)	Bob (2)	Carol (3)	Dave (4)
Love at last	5	5	0	6
Romance forever	5	?	0	0
Cute puppies of love	?	5	0	?
Nonstop car chases	0	0	5	4
Swords vs. karate	0	0	5	?

$$n_u = 4$$

$$n_m = 5$$



→  
→  
→  
→  
→

$\rightarrow n_u = \text{no. users}$

$\rightarrow n_m = \text{no. movies}$

$\rightarrow r(i, j) = 1$  if user  $j$  has rated movie  $i$

$y^{(i,j)}$  = rating given by user  $j$  to movie  $i$  (defined only if  $r(i, j) = 1$ )

$$0, \dots, 5$$

The goal of the Recommender system  
is to solve the following problem:

- Given the  $r(i, j)$  and  $y^{(i,j)}$ . How to predict the values for the question marks?

$$n_u = 4, n_m = 5$$

## Content-based recommender systems

Movie	Alice (1)	Bob (2)	Carol (3)	Dave (4)
Love at last	5	5	0	0
Romance forever	5	?	?	0
Cute puppies of love	?	4	0	?
Nonstop car chases	0	0	5	4
Swords vs. karate	0	0	5	?

# Use machine learning to build content based recommender system

For each user  $j$ , learn a parameter  $\theta^{(j)} \in \mathbb{R}^3$ . Predict user  $j$  as rating movie  $i$  with  $(\theta^{(j)})^T x^{(i)}$  stars.

## Content-based recommender systems

Movie	Alice (1)	Bob (2)	Carol (3)	Dave (4)	$x_1$ (romance)	$x_2$ (action)
X(1). Love at last 1.	5	5	0	0	0.9	0
X(2). Romance forever 2.	5	?	?	0	1.0	0.01
X(3). Cute puppies of love 3.	?	4	0	?	0.99	0
X(4). Nonstop car chases 4.	0	0	5	4	0.1	1.0
X(5). Swords vs. karate 5.	0	0	5	?	0	0.9

$n_u = 4$  ,  $n_m = 5$

Features  
e.g.  $x_1$  measures the degree of romantic.

$x_0 = 1$

No romance, most action.

Now each movie will have a feature vector.  $x(1) = [1, 0.9, 0]^T$ . Similarly for other  $x(i)$ .

Let  $n$  = number of features, not include  $x_0$ .  
Here  $n = 2$ .

## Content-based recommender systems

Movie	Alice (1)	Bob (2)	Carol (3)	Dave (4)	$n_u = 4, n_m = 5$	$x_0 = 1$	$x^{(1)} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$
1 Love at last	5	5	0	0	$x_1$ (romance) $\rightarrow 0.9 \rightarrow 0$		
2 Romance forever	5	?	?	0	$x_2$ (action) $\rightarrow 1.0 \rightarrow 0.01$		
3 Cute puppies of love	?	4.95	4	0	$\rightarrow 0.99 \rightarrow 0$		
4 Nonstop car chases	0	0	5	4	$\rightarrow 0.1 \rightarrow 1.0$		
5 Swords vs. karate	0	0	5	?	$\rightarrow 0 \rightarrow 0.9$		$n=2$

For each user  $j$ , learn a parameter  $\theta^{(j)} \in \mathbb{R}^3$ . Predict user  $j$  as rating movie  $i$  with  $(\theta^{(j)})^T x^{(i)}$  stars.

$$\leftarrow \theta^{(j)} \in \mathbb{R}^{n+1}$$

$$x^{(3)} = \begin{bmatrix} 1 \\ 0.99 \\ 0 \end{bmatrix} \leftrightarrow \theta^{(1)} = \begin{bmatrix} 0 \\ 5 \\ 0 \end{bmatrix}$$

$$(\theta^{(1)})^T x^{(3)} = 5 \times 0.99 = 4.95$$

Basically it is a linear regression problem  
for learning  $\theta^{(j)}$

$r(i, j) = 1$  if user  $j$  has rated movie  $i$  (0 otherwise)

$y^{(i,j)}$  = rating by user  $j$  on movie  $i$  (if defined)

$\theta^{(j)}$  = parameter vector for user  $j$

$x^{(i)}$  = feature vector for movie  $i$

For user  $j$ , movie  $i$ , predicted rating:  $(\theta^{(j)})^T(x^{(i)})$

$m^{(j)}$  = no. of movies rated by user  $j$

To learn  $\theta^{(j)}$ :

# Optimization objective

To learn  $\theta^{(j)}$  (parameter for user  $j$ ):

$$\min_{\theta^{(j)}} \frac{1}{2} \sum_{i:r(i,j)=1} \left( (\theta^{(j)})^T x^{(i)} - y^{(i,j)} \right)^2 + \frac{\lambda}{2} \sum_{k=1}^n (\theta_k^{(j)})^2$$

To learn  $\theta^{(1)}, \theta^{(2)}, \dots, \theta^{(n_u)}$ :

$$\min_{\theta^{(1)}, \dots, \theta^{(n_u)}} \frac{1}{2} \sum_{j=1}^{n_u} \sum_{i:r(i,j)=1} \left( (\theta^{(j)})^T x^{(i)} - y^{(i,j)} \right)^2 + \frac{\lambda}{2} \sum_{j=1}^{n_u} \sum_{k=1}^n (\theta_k^{(j)})^2$$



$n_u$  = no. users

# Algorithm for Recommender System

**Optimization algorithm:**

$$\min_{\theta^{(1)}, \dots, \theta^{(n_u)}} \frac{1}{2} \sum_{j=1}^{n_u} \sum_{i:r(i,j)=1} \left( (\theta^{(j)})^T x^{(i)} - y^{(i,j)} \right)^2 + \frac{\lambda}{2} \sum_{j=1}^{n_u} \sum_{k=1}^n (\theta_k^{(j)})^2$$

**Gradient descent update:**

$$\theta_k^{(j)} := \theta_k^{(j)} - \alpha \sum_{i:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)}) x_k^{(i)} \quad (\text{for } k = 0)$$

$$\theta_k^{(j)} := \theta_k^{(j)} - \alpha \left( \sum_{i:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)}) x_k^{(i)} + \lambda \theta_k^{(j)} \right) \quad (\text{for } k \neq 0)$$

# Algorithm for Recommender System

Optimization algorithm:

$$\min_{\theta^{(1)}, \dots, \theta^{(n_u)}} \frac{1}{2} \sum_{j=1}^{n_u} \sum_{i:r(i,j)=1} \left( (\theta^{(j)})^T x^{(i)} - y^{(i,j)} \right)^2 + \frac{\lambda}{2} \sum_{j=1}^{n_u} \sum_{k=1}^n (\theta_k^{(j)})^2$$

↙

$\mathcal{J}(\theta^{(1)}, \dots, \theta^{(n_u)})$

Gradient descent update:

$$\theta_k^{(j)} := \theta_k^{(j)} - \alpha \sum_{i:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)}) x_k^{(i)} \quad (\text{for } k = 0)$$

$$\theta_k^{(j)} := \theta_k^{(j)} - \alpha \left( \sum_{i:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)}) x_k^{(i)} + \lambda \theta_k^{(j)} \right) \quad (\text{for } k \neq 0)$$

$$\frac{\partial}{\partial \theta^{(j)}} \mathcal{J}(\theta^{(1)}, \dots, \theta^{(n_u)}) .$$

# Topics Today

- Introduction to Recommender Systems.
- **Collaborative Filtering.**
- Non-Negative Matrix Factorization.
- Using Non-Negative Matrix Factorization for Topic Modeling.

# Collaborative Filtering

Problem motivation:

Movie	Alice (1)	Bob (2)	Carol (3)	Dave (4)	$x_1$ (romance)	$x_2$ (action)
Love at last	5	5	0	0	0.9	0
Romance forever	5	?	?	0	1.0	0.01
Cute puppies of love	?	4	0	?	0.99	0
Nonstop car chases	0	0	5	4	0.1	1.0
Swords vs. karate	0	0	5	?	0	0.9

# Problem motivation

$$x_0 = 1$$

What if the values of  $x_1$  and  $x_2$  are missing?

Movie	Alice (1) $\Theta^{(1)}$	Bob (2) $\Theta^{(2)}$	Carol (3) $\Theta^{(3)}$	Dave (4) $\Theta^{(4)}$	$x_1$ (romance)	$x_2$ (action)
Love at last	5	5	0	0	?	?
Romance forever	5	?	?	0	?	?
Cute puppies of love	?	4	0	?	?	?
Nonstop car chases	0	0	5	4	?	?
Swords vs. karate	0	0	5	?	?	?

$$\theta^{(1)} = \begin{bmatrix} 0 \\ 5 \\ 0 \end{bmatrix}, \theta^{(2)} = \begin{bmatrix} 0 \\ 5 \\ 0 \end{bmatrix}, \theta^{(3)} = \begin{bmatrix} 0 \\ 0 \\ 5 \end{bmatrix}, \theta^{(4)} = \begin{bmatrix} 0 \\ 0 \\ 5 \end{bmatrix}$$

Mathematically, it is the **dual problem** of our previous content based recommendation.

## Optimization Algorithm for the dual problem

Given  $\theta^{(1)}, \dots, \theta^{(n_u)}$ , to learn  $x^{(i)}$ :

$$\min_{x^{(i)}} \frac{1}{2} \sum_{j:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)})^2 + \frac{\lambda}{2} \sum_{k=1}^n (x_k^{(i)})^2$$

Given  $\theta^{(1)}, \dots, \theta^{(n_u)}$ , to learn  $x^{(1)}, \dots, x^{(n_m)}$ :

$$\min_{x^{(1)}, \dots, x^{(n_m)}} \frac{1}{2} \sum_{i=1}^{n_m} \sum_{j:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)})^2 + \frac{\lambda}{2} \sum_{i=1}^{n_m} \sum_{k=1}^n (x_k^{(i)})^2$$

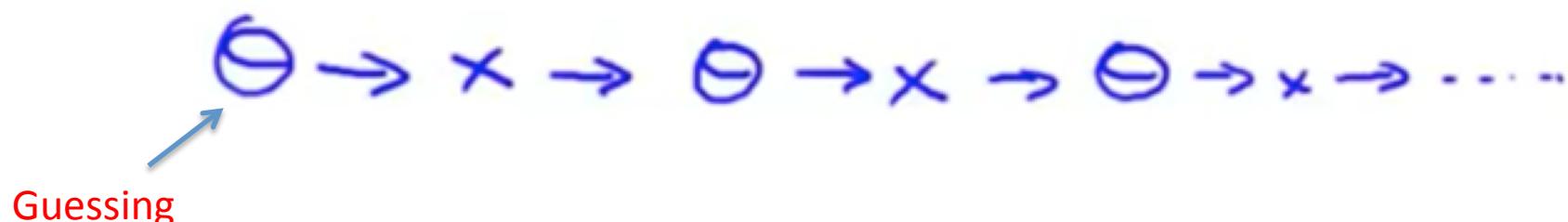


$n_m$  = no. movies

# Collaborative Filtering

Given  $x^{(1)}, \dots, x^{(n_m)}$  (and movie ratings),  
can estimate  $\theta^{(1)}, \dots, \theta^{(n_u)}$

Given  $\theta^{(1)}, \dots, \theta^{(n_u)}$ ,  
can estimate  $x^{(1)}, \dots, x^{(n_m)}$



# Collaborative Filtering Optimization Objective

Given  $x^{(1)}, \dots, x^{(n_m)}$ , estimate  $\theta^{(1)}, \dots, \theta^{(n_u)}$ :

$$\min_{\theta^{(1)}, \dots, \theta^{(n_u)}} \frac{1}{2} \sum_{j=1}^{n_u} \sum_{i:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)})^2 + \frac{\lambda}{2} \sum_{j=1}^{n_u} \sum_{k=1}^n (\theta_k^{(j)})^2$$

Given  $\theta^{(1)}, \dots, \theta^{(n_u)}$ , estimate  $x^{(1)}, \dots, x^{(n_m)}$ :

$$\min_{x^{(1)}, \dots, x^{(n_m)}} \frac{1}{2} \sum_{i=1}^{n_m} \sum_{j:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)})^2 + \frac{\lambda}{2} \sum_{i=1}^{n_m} \sum_{k=1}^n (x_k^{(i)})^2$$

Minimizing  $x^{(1)}, \dots, x^{(n_m)}$  and  $\theta^{(1)}, \dots, \theta^{(n_u)}$  simultaneously:

$$J(x^{(1)}, \dots, x^{(n_m)}, \theta^{(1)}, \dots, \theta^{(n_u)}) = \frac{1}{2} \sum_{(i,j):r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)})^2 + \frac{\lambda}{2} \sum_{i=1}^{n_m} \sum_{k=1}^n (x_k^{(i)})^2 + \frac{\lambda}{2} \sum_{j=1}^{n_u} \sum_{k=1}^n (\theta_k^{(j)})^2$$
$$\min_{\substack{x^{(1)}, \dots, x^{(n_m)} \\ \theta^{(1)}, \dots, \theta^{(n_u)}}} J(x^{(1)}, \dots, x^{(n_m)}, \theta^{(1)}, \dots, \theta^{(n_u)})$$

$x_0 = 1$

# Collaborative Filtering Algorithm

1. Initialize  $x^{(1)}, \dots, x^{(n_m)}, \theta^{(1)}, \dots, \theta^{(n_u)}$  to small random values.
2. Minimize  $J(x^{(1)}, \dots, x^{(n_m)}, \theta^{(1)}, \dots, \theta^{(n_u)})$  using gradient descent (or an advanced optimization algorithm). E.g. for every  $j = 1, \dots, n_u, i = 1, \dots, n_m$  :

$$x_k^{(i)} := x_k^{(i)} - \alpha \left( \sum_{j:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)}) \theta_k^{(j)} + \lambda x_k^{(i)} \right)$$
$$\theta_k^{(j)} := \theta_k^{(j)} - \alpha \left( \sum_{i:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)}) x_k^{(i)} + \lambda \theta_k^{(j)} \right)$$

3. For a user with parameters  $\theta$  and a movie with (learned) features  $x$ , predict a star rating of  $\theta^T x$ .

## Collaborative filtering algorithm

~~$x_0 = 1$~~   $x \in \mathbb{R}^n$ ,  $\theta \in \mathbb{R}^m$

- 1. Initialize  $x^{(1)}, \dots, x^{(n_m)}, \theta^{(1)}, \dots, \theta^{(n_u)}$  to small random values.
- 2. Minimize  $J(x^{(1)}, \dots, x^{(n_m)}, \theta^{(1)}, \dots, \theta^{(n_u)})$  using gradient descent (or an advanced optimization algorithm). E.g. for every  $j = 1, \dots, n_u, i = 1, \dots, n_m$  :

$$x_k^{(i)} := x_k^{(i)} - \alpha \left( \sum_{j:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)}) \theta_k^{(j)} + \lambda x_k^{(i)} \right) \quad \frac{\partial J(\dots)}{\partial x_k^{(i)}}$$
$$\theta_k^{(j)} := \theta_k^{(j)} - \alpha \left( \sum_{i:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)}) x_k^{(i)} + \lambda \theta_k^{(j)} \right) \quad \frac{\partial J(\dots)}{\partial \theta_k^{(j)}}$$

- 3. For a user with parameters  $\underline{\theta}$  and a movie with (learned) features  $\underline{x}$ , predict a star rating of  $\underline{\theta^T x}$ .

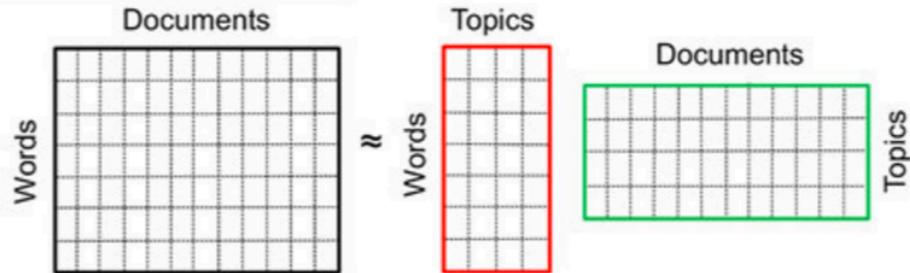
$$(\underline{\theta}^{(i)})^T (\underline{x}^{(i)})$$

# Topics Today

- Introduction to Recommender Systems.
- Collaborative Filtering.
- **Non-Negative Matrix Factorization.**
- **Using Non-Negative Matrix Factorization  
for Topic Modeling.**

# Topic Modeling based on Non-negative Matrix Factorization

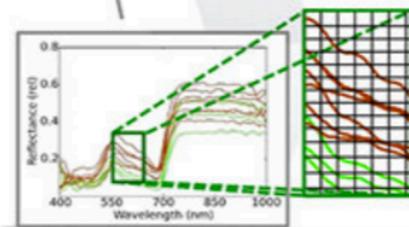
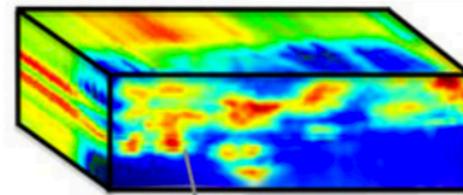
Topic representation



Text topics

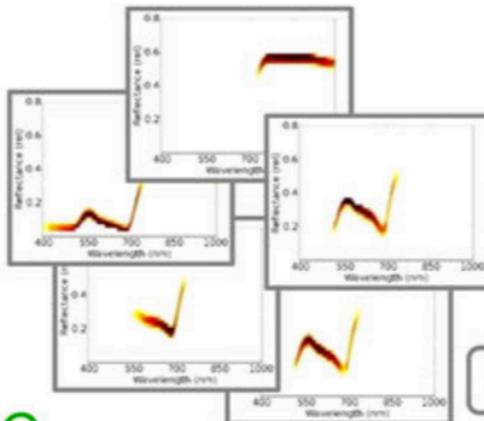


Hyperspectral image

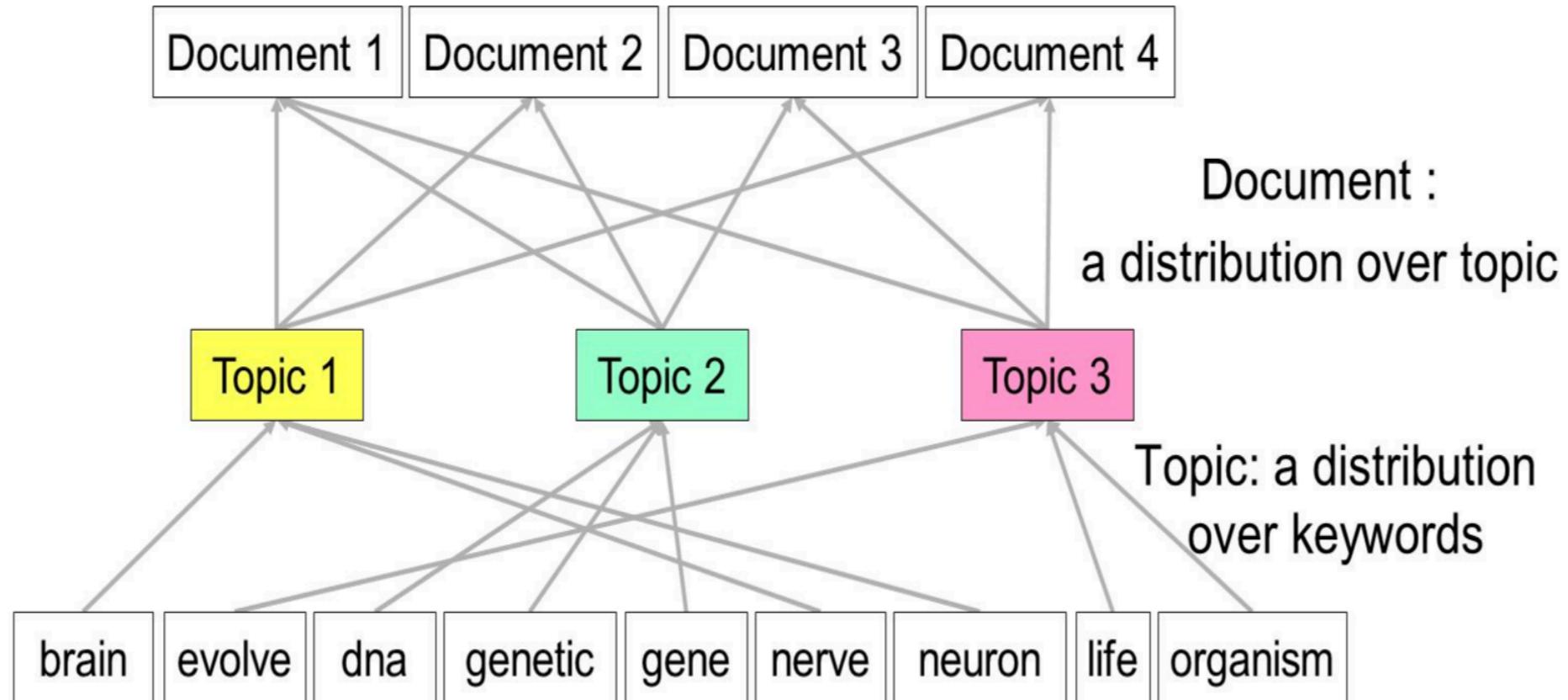


Wordification

Hyperspectral topics

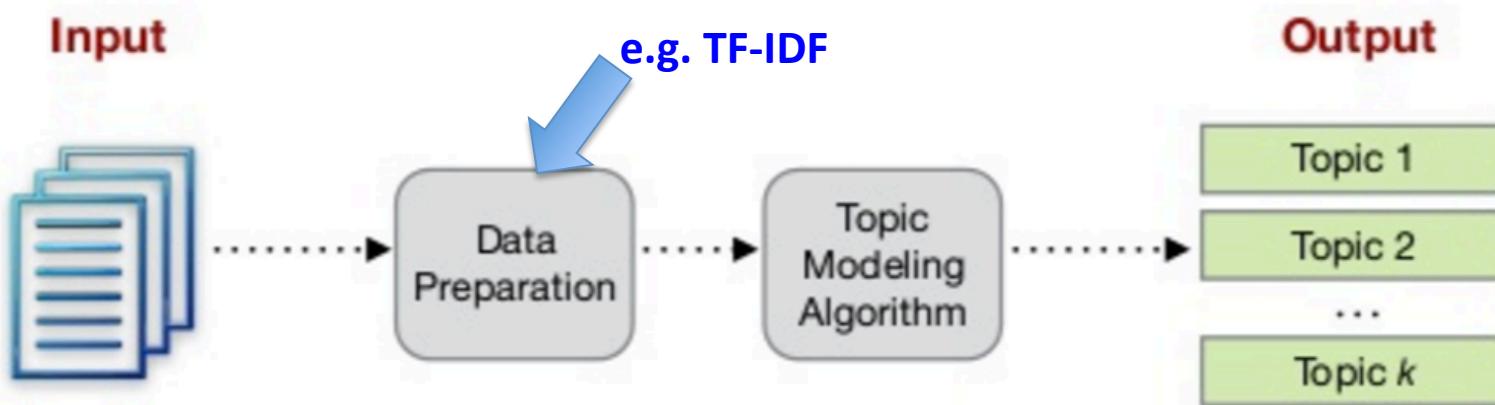


# Intro: Topic Modeling



# What is the Goal of Topic Modeling?

- **Goal:** Discover hidden thematic structure in a corpus of text (e.g. tweets, Facebook posts, news articles, political speeches).
- Unsupervised approach, no prior annotation required.



- Output of topic modeling is a set of  $k$  topics. Each topic has:
  1. A descriptor, based on highest-ranked terms for the topic.
  2. Membership weights for all documents relative to the topic.

# What is the TF-IDF normalization?

**tf-idf = term frequency-inverse document frequency**

- TF-IDF is a numerical statistic that is intended to reflect how important a word is to a document in a collection or corpus.
- Mathematically, TF-IDF is the product of two statistics, term frequency and inverse document frequency.

# Different ways to define Term Frequency $f_{t,d}$

- Raw frequency of a term in a document:  
*the number of times that term  $t$  occurs in document  $d$ , denoted by  $f_{t,d}$ .*
- Boolean "frequencies" defined as "= 1 if  $t$  occurs in  $d$  and 0 otherwise".
- logarithmically scaled frequency:  $1 + \log f_{t,d}$ , or zero if  $f_{t,d}$  is zero.

Variants of TF weight

weighting scheme	TF weight
binary	0, 1
raw frequency	$f_{t,d}$
log normalization	$1 + \log(f_{t,d})$
double normalization 0.5	$0.5 + 0.5 \cdot \frac{f_{t,d}}{\max_{\{t' \in d\}} f_{t',d}}$
double normalization K	$K + (1 - K) \frac{f_{t,d}}{\max_{\{t' \in d\}} f_{t',d}}$

# Inverse document frequency

- The inverse document frequency is a measure of how much information the word provides, that is, whether the term is common or rare across all documents.

$$\text{idf}(t, D) = \log \frac{N}{|\{d \in D : t \in d\}|}$$

- $N$ : total number of documents in the corpus  $N = |D|$
- $|\{d \in D : t \in d\}|$  : number of documents where the term  $t$  appears (i.e.,  $\text{tf}(t, d) \neq 0$ ). If the term is not in the corpus, this will lead to a division-by-zero. It is therefore common to adjust the denominator to  $1 + |\{d \in D : t \in d\}|$ .

Note: IDF then is a cross-document normalization, that puts less weight on common terms, and more weight on rare terms.

# Different way to define **Inverse document frequency**

## Variants of IDF weight

weighting scheme	IDF weight ( $n_t =  \{d \in D : t \in d\} $ )
unary	1
inverse document frequency	$\log \frac{N}{n_t}$
inverse document frequency smooth	$\log(1 + \frac{N}{n_t})$
inverse document frequency max	$\log\left(1 + \frac{\max_{\{t' \in d\}} n_{t'}}{n_t}\right)$
probabilistic inverse document frequency	$\log \frac{N - n_t}{n_t}$

# How to calculate tf-idf?

Then tf-idf is calculated as

$$\text{tfidf}(t, d, D) = \text{tf}(t, d) \cdot \text{idf}(t, D)$$

## Recommended TF-IDF weighting schemes

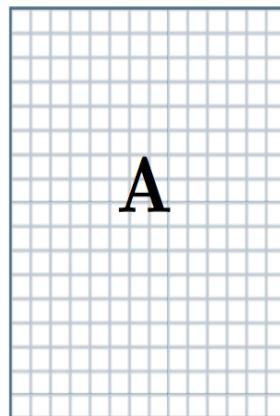
weighting scheme	document term weight	query term weight
1	$f_{t,d} \cdot \log \frac{N}{n_t}$	$\left(0.5 + 0.5 \frac{f_{t,q}}{\max_t f_{t,q}}\right) \cdot \log \frac{N}{n_t}$
2	$1 + \log f_{t,d}$	$\log\left(1 + \frac{N}{n_t}\right)$
3	$(1 + \log f_{t,d}) \cdot \log \frac{N}{n_t}$	$(1 + \log f_{t,q}) \cdot \log \frac{N}{n_t}$

# What is Non-negative Matrix Factorization?

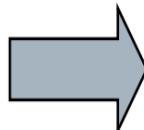
- Given a non-negative data matrix A.

Cols = Objects

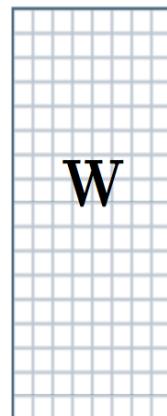
Rows = Features



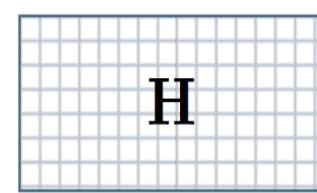
Approxim'd  
by



Rows = Features



Cols = Objects



Means each  
Element of W  $\geq 0$

$$W \geq 0, H \geq 0$$

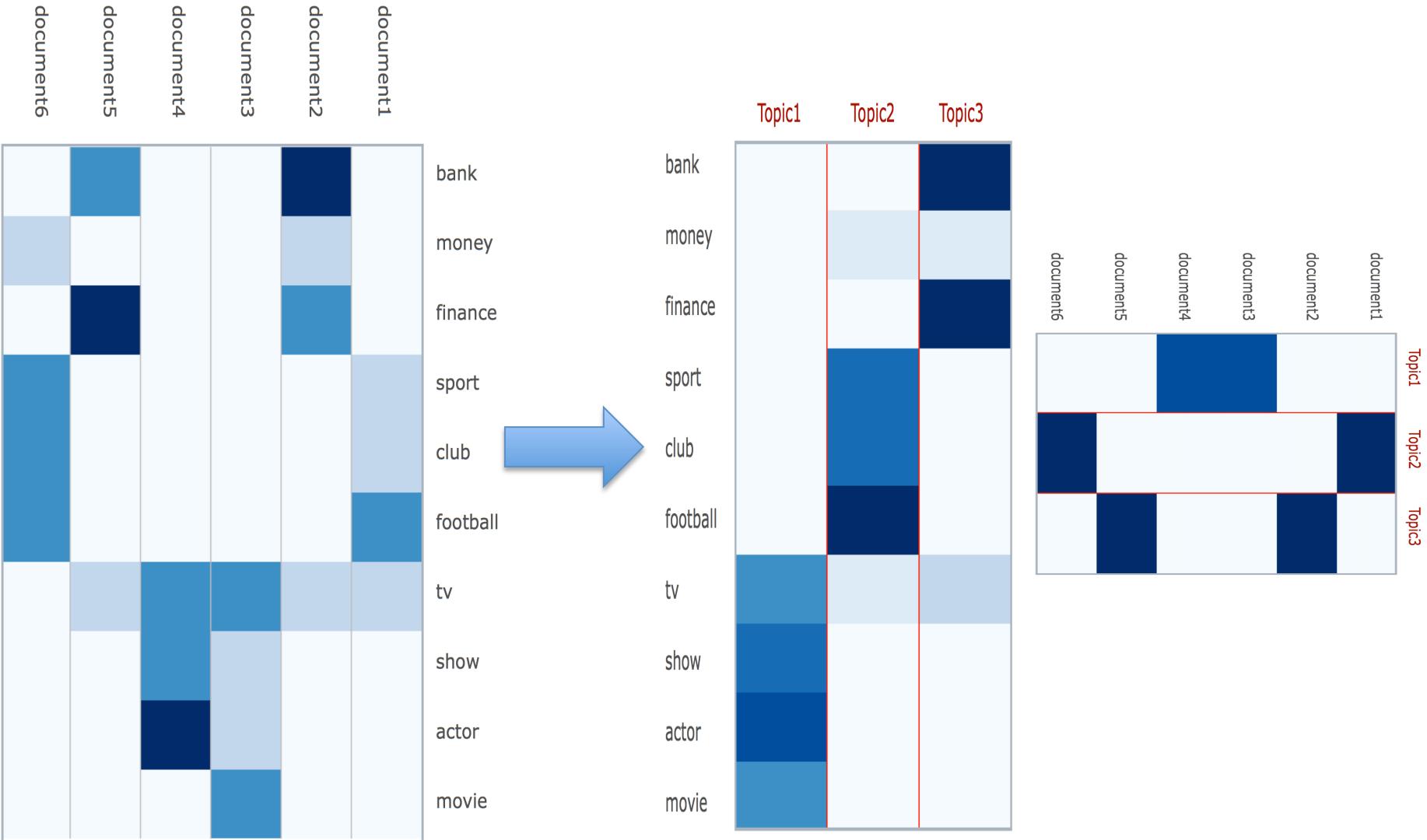
Data matrix

Base vectors

Coefficient matrix

- W and H are called non-negative factors .

# Example: Topic Modeling based on NMF



# Goal: Minimizing the error between A and the approximation WH

$$\frac{1}{2} \|\mathbf{A} - \mathbf{WH}\|_F^2 = \sum_{i=1}^n \sum_{j=1}^m (A_{ij} - (WH)_{ij})^2$$

- Use EM optimization to refine W and H in order to minimize the objective function.

# Non-negative Matrix Factorization Algorithm

- **Input:** Non-negative data matrix ( $\mathbf{A}$ ), number of basis vectors ( $k$ ), initial values for factors  $\mathbf{W}$  and  $\mathbf{H}$  (e.g. random matrices).
- **Objective Function:** Some measure of reconstruction error between  $\mathbf{A}$  and the approximation  $\mathbf{WH}$ .

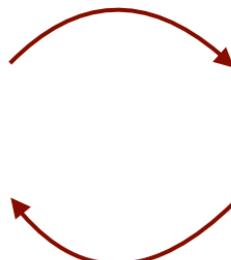
Euclidean  
Distance  
(Lee & Seung, 1999)

$$\frac{1}{2} \|\mathbf{A} - \mathbf{WH}\|_F^2 = \sum_{i=1}^n \sum_{j=1}^m (A_{ij} - (WH)_{ij})^2$$

- **Optimisation Process:** Local EM-style optimisation to refine  $\mathbf{W}$  and  $\mathbf{H}$  in order to minimise the objective function.
- Common approach is to iterate between two multiplicative update rules until convergence (Lee & Seung, 1999).

1. Update  $\mathbf{H}$

$$H_{cj} \leftarrow H_{cj} \frac{(W\mathbf{A})_{cj}}{(W\mathbf{WH})_{cj}}$$



2. Update  $\mathbf{W}$

$$W_{ic} \leftarrow W_{ic} \frac{(\mathbf{AH})_{ic}}{(\mathbf{WHH})_{ic}}$$

# So What?

- NMF: an unsupervised family of algorithms that simultaneously perform dimension reduction and clustering.
- NMF produces a “parts-based” decomposition of the hidden (or latent) relationships in a data matrix.

# Applications of Non-negative Matrix Factorization

- Also known as positive matrix factorization (PMF) and nonnegative matrix approximation (NNMA).
- No strong statistical justification or grounding.
- But has **been successfully applied in a range of areas:**
  - *Bioinformatics (e.g. clustering gene expression networks).*
  - *Image processing (e.g. face detection).*
  - *Audio processing (e.g. source separation).*
  - *Text analysis (e.g. document clustering).*

# How to select k?

- As with LDA, the selection of number of topics  $k$  is often performed manually. No definitive model selection strategy.
- Various alternatives comparing different models:
  - Compare reconstruction errors for different parameters.
- Natural bias towards larger value of  $k$ .
  - Build a “consensus matrix” from multiple runs for each  $k$ , assess presence of block structure (Brunet et al, 2004).
  - Examine the stability (i.e. agreement between results) from multiple randomly initialized runs for each value of  $k$ .

# **Variants of Non-negative Matrix Factorization**

## **Different objective functions:**

- KL divergence (Sra & Dhillon, 2005).

## **More efficient optimization:**

- Alternating least squares with projected gradient method for sub-problems (Lin, 2007).

## **Constraints:**

- Enforcing sparseness in outputs (e.g. Liu et al, 2003).
- Incorporation of background information (Semi-NMF)

## **Different inputs:**

- Symmetric matrices - e.g. document-document cosine similarity matrix (Ding & He, 2005).

# Discussion

- Discuss with the students about what are key elements they need to first understand when they are trying to read a research paper.

# Work on the board for understanding the power of manifolds with the examples

**(*Only time permits*)**

- A sphere can be viewed as a collection of all 2 planes passing through origin.
- One can use a 3-O.N. basis vectors (called a moving frame) to characterize the motions of a 3D-robot (e.g. UAV) and their matrix representation using  $\text{SO}(3)$ , and how one can still take derivatives to find tangent vectors.
- Talk about: the collection of all the distributions form so called “Statistical manifold”. So one can define the probability distribution of distributions.