

# SVD Factorization for Tall-and-Fat Matrices on Map/Reduce Architectures

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## Abstract

We demonstrate an implementation for an approximate rank- $k$  SVD factorization, combining well-known randomized projection techniques with previously implemented map/reduce solutions in order to compute steps of the random projection based SVD procedure, such as QR and SVD. We structure the problem in a way that it reduces to Cholesky and SVD factorizations on  $k \times k$  matrices computed on a single machine, greatly easing the computability of the problem.

## 1 Introduction

[1] presents many excellent techniques for utilizing map/reduce architectures to compute QR and SVD for the so-called tall-and-skinny matrices. QR factorization is turned into an  $A^T A$  computation problem to be computed in parallel using map/reduce, and its key element the Cholesky decomposition, can be performed on a single machine. Since

$$A^T A = (QR)^T (QR) = R^T Q^T QR = R^T R$$

and because Cholesky factorization of an  $n \times n$  symmetric positive definite matrix is

$$A = LL^T$$

where  $L$  is an  $n \times n$  lower triangular matrix, and  $R$  is upper triangular, we can conclude if we factorize  $A$  into  $L$  and  $L^T$ , this implies  $LL^T = RR^T$ , we have a method of calculating  $R$  of QR using Cholesky factorization on  $A^T A$ . The key observation here is  $A^T A$  computation results in an  $n \times n$  matrix and if  $A$  is “skinny” then  $n$  is relatively small (in the thousands), then Cholesky

decomposition can be executed on a small  $n \times n$  matrix on a single computer utilizing an already available function in a scientific computing library.  $Q$  is computed simply as  $Q = AR^{-1}$ . This again is relatively cheap because  $R$  is  $n \times n$ , the inverse is computed locally, matrix multiplication with  $A$  can be performed through map/reduce.

SVD is an additional step. SVD decomposition is

$$A = U\Sigma V^T$$

If we expand it with  $A = QR$

$$QR = U\Sigma V^T$$

$$R = Q^T U \Sigma V^T$$

Let's call  $\tilde{U} = Q^T U$

$$R = \tilde{U} \Sigma V^T$$

This means if we run a local SVD on  $R$  (we just calculated above with Cholesky) which is an  $n \times n$  matrix, we will have calculated  $\tilde{U}$ , the real  $\Sigma$ , and real  $V^T$ .

Now we have a map/reduce way of calculating QR and SVD on  $m \times n$  matrices where  $n$  is small.

### 1.1 Approximate rank-k SVD

Switching gears, we look at another method for calculating SVD. The motivation is computing SVD if  $n$  is large, creating a “fat” matrix which might have columns in the billions would require reducing the dimensionality of the problem. According to [2], one way to achieve is through random projection. First we draw an  $n \times k$  Gaussian random matrix  $\Omega$ . Then we calculate

$$Y = A\Omega$$

We perform QR decomposition on  $Y$

$$Y = QR$$

Then form  $k \times n$  matrix

$$B = Q^T A$$

Then we can calculate SVD on this small matrix

$$B = \hat{U}\Sigma V^T$$

Then form the matrix

$$U = Q\hat{U}$$

The main idea is based on

$$A = QQ^T A$$

if replace  $Q$  which comes from random projection  $Y$ ,

$$A \approx \tilde{Q}\tilde{Q}^T A$$

$Q$  and  $R$  of the projection are close to that of  $A$ . In the multiplication above  $R$  is called  $B$  where  $B = \tilde{Q}^T A$ , and,

$$A \approx \tilde{Q}B$$

then, as in [1], we can take SVD of  $B$  and apply the same transition rules to obtain an approximate  $U$  of  $A$ .

This approximation works because of the fact that projecting points to a random subspace preserves distances between points, or in detail, projecting the  $n$ -point subset onto a random subspace of  $O(\log n/\epsilon^2)$  dimensions only changes the interpoint distances by  $(1 \pm \epsilon)$  with positive probability [3]. It is also said that  $Y$  is a good representation of the span of  $A$ .

## 1.2 Combining Both Methods

Our idea was using approximate  $k$ -rank SVD calculation steps where  $k \ll n$ , and using map/reduce based QR and SVD methods to implement those steps. By utilizing random projection, we would be able to work in a smaller dimension which would translate to local Cholesky, and SVD calls on  $k \times k$  matrices that can be performed in a speedy manner. Below we outline each map/reduce job.

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**Algorithm 1:** Random Projection Job

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```
input : A
output: Y
function MAP(key, value)
    Tokenize value and pick out id value pairs
    result  $\leftarrow$  zeros(1,k)
    for each  $j^{th}$  token  $\in$  value do
        Initialize seed with j
        r  $\leftarrow$  generate k random numbers
        result  $\leftarrow$  result + r  $\cdot$  token[j]
    end
    emit key, result
function REDUCE(key, value)
    noop
```

---

Each value of  $A$  will arrive to the algorithm as a key and value pair. Key is line number or other identifier per row of  $A$ . Value is a collection of id value pairs where id is column id this time, and value is the value for that column. Sparsity is handled through this format, if an id for a column does not appear in a row of  $A$ , it is assumed to be zero. The resulting  $Y$  matrix has dimensions  $m \times k$ .

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**Algorithm 2:**  $A^T A$  Cholesky Job

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```
input : Y
output: R
function MAP(key k, val a)
    for i, row in enumerate( $a^T a$ ) do
        | emit i, row
    end
function REDUCE(key, value)
    | emit (k, sum( $\langle v_j^k \rangle$ ))
function FINAL LOCAL REDUCE (key, value)
    | result  $\leftarrow$  Cholesky( $A_{sum}$ )
    | emit (result)
```

---

The FINAL\_LOCAL\_REDUCE step is a function provided in most map/reduce frameworks, it is a central point that collects the output of all reducers, naturally a single machine which makes it ideal to execute the final Cholesky call on by now a very small ( $k \times k$ ) matrix. The output is  $R$ .

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**Algorithm 3:  $Q$  Job**

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```
input  :  $Y, R$ 
output:  $Q$ 
function  $INIT()$ 
|    $R_{inv} = R^{-1}$ 
function  $MAP(key, value)$ 
|   for  $row$  in  $Y$  do
|   |   emit ( $key, row \cdot R_{inv}$ )
|   end
```

---

There is no reducer in the  $Q$  Job, it is a very simple procedure, it merely computes multiplication between row of  $Y$  and a local matrix  $R$ . Matrix  $R$  is very small,  $k \times k$ , hence it can be kept locally in every node. The  $INIT$  function is used to store the inverse of  $R$  locally, once the mapper is initialized, it will always use the same  $R^{-1}$  for every multiplication.

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**Algorithm 4:  $A^T Q$  Job**

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```
input  :  $AQ$ 
output:  $B^T$ 
function  $MAP(key, value)$ 
|    $left = row$  from  $A$ 
|    $right = row$  from  $Q$ 
|   for  $nonzero\ j^{th}$   $cell$  in  $left$  do
|   |   emit  $j, left[j] \cdot right$ 
|   end
function  $REDUCE(key, value)$ 
|    $result \leftarrow zeros(1, k)$ 
|   for  $row$  in  $value$  do
|   |    $result \leftarrow result + row$ 
|   end
|   emit  $key, result$ 
```

---

The job above takes an  $AQ$  matrix which is assumed to be a join between  $A$  and  $Q$ , per row, based on key. We split the row and deduce the  $A$  part and the  $Q$  part, then iterate cells of  $A$  one by one, which is assumed to be sparse, and multiply the entire row of  $Q$ . Then for each  $j^{th}$  non-zero cell of  $A$ , we multiply this value with the row from  $Q$  and emit the multiplication result with key  $j$ .

This job's formula in 1.1 is described  $Q^T A$ . For implementation purposes

we changed this formula into

$$B^T = A^T Q$$

because as output we needed to have a  $n \times k$  matrix instead of a  $k \times n$  one, which would allow us to use map/reduce SVD that translates into a local Cholesky and SVD on  $k \times k$  matrices. Since we take SVD of  $B^T$  instead of  $B$ , that changes the output as well,

$$B = U \Sigma V^T$$

becomes

$$B^T = V \Sigma U^T$$

In other words, in order to obtain  $U$  of  $B$ , we need to take  $(U_{BT}^T)^T$  from the SVD of  $B^T$ . This is how  $A^T A$  Cholesky Job is called, this time with  $B^T$  as its input data.

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**Algorithm 5:**  $Q\tilde{U}$  Job

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```

input : Q,R
output: U
function INIT()
  |  $\tilde{U} = \text{svd of } R$ 
function MAP(key, value)
  | for row in  $Q$  do
  |   | emit (key, row ·  $\tilde{U}$ )
  | end

```

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The order of execution for everything is as follows:

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**Algorithm 6:** Map/Reduce SVD

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```

Y = Random Projection Job (A)
 $R_Y = A^T A$  Cholesky Job(Y)
 $Q_Y = Q$  Job
 $B^T = A^T Q$  Job
 $R_{BT} = A^T A$  Cholesky Job( $B^T$ )
 $U = Q\tilde{U}$  Job( $R_{BT}$ ,  $Q$ )

```

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### 1.3 Discussion

We performed our experiments on the Netflix dataset which has about 100 million from over 480,000 customers on 17770 movies. The implementation was programmed on Sasha distributed framework [5], and SVD calculation on the full dataset with  $k = 7$  on two notebook computers, utilizing in total 6 cores took 20 minutes. Scipy SVD calculation on the same dataset is much faster, however, we need to stress our algorithms are prepared for cases where  $N$  is very large, i.e. in the billions. As such, for example during projection we did not simply create and pre-store a  $n \times k$  random matrix and multiply multiple rows of  $A$  with this matrix. This would certainly be possible for Netflix data where  $n$  is relatively small, but would not work well in cases where  $A$  is “fat”. All code relevant for this paper can be found here [6].

There are only two passes necessary on the full dataset, and three passes on  $m$  rows but with reduced  $k$  dimensions this time. Perhaps predictably, the procedure spends most of its time at  $A^T Q$  Job. This step performs not only a join between  $A$  and  $Q$ , it also emits  $k$  cells per non-zero value of  $A$ 's rows, then creates partial sums these  $k$  vectors creating  $n \times k$  result. If for simplicity we assume  $k$  non-zero cells in each  $A$  row, the complexity of this step would be  $O(mk)$ .

## References

- [1] Gleich, Benson, Demmel, *Direct QR factorizations for tall-and-skinny matrices in MapReduce architectures*, [arXiv:1301.1071 \[cs.DC\]](#), 2013
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- [4] M. Kurucz, A. A. Benczúr, K. Csalogány, *Methods for large scale SVD with missing values*, ACM, 2007
- [5] B. Bayramli, *Sasha Framework*, [git@github.com:burakbayramli/sasha.git](#) Github, 2013
- [6] B. Bayramli, *Map/Reduce Code for Netflix SVD Analysis*, [https://github.com/burakbayramli/classnotes/tree/master/stat/stat\\_hadoop\\_rnd\\_svd/sasha](https://github.com/burakbayramli/classnotes/tree/master/stat/stat_hadoop_rnd_svd/sasha), Github, 2013