

# 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

[?] presents many excellent techniques for utilizing map/reduce architectures to compute QR and SVD for the so-called tall-and-skinny matrices. The idea is based on the fact that QR factorization can be turned into an  $A^T A$  computation problem computed in parallel, en masse using map/reduce, and through this to a Cholesky decomposition 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), and Cholesky decomposition can be executed on a small  $n \times n$  matrix on a single computer.  $Q$  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 [?], 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 [?], 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 [?]. It is also said that  $Y$  is a good representation of the span of  $A$ .

## 1.2 Combining Both Methods

What if  $n$  is also very large? In this case local Cholesky or SVD computations would take a long time as well. Our idea was using approximate  $k$ -rank SVD where  $k \ll n$ , before map/reduce based QR and SVD methods presented in section ??, to reduce dimension before using map/reduce methods presented in Section ??, this way, we are again able to work with small matrices locally,  $k \times k$  this time on which Cholesky, SVD can be performed. 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
```

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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)
```

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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 a  $k \times k$  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 ·  $R_{inv}$ )
end
```

---

There is no reducer in the  $Q$  Job, it is a very simple job, 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  : A,Q
output:  $B^T$ 
function REDUCE (key, value)
| for row in value do
| | if row is from A then
| | | left = row
| | end
| | if row is from Q then
| | | right = row
| | end
| end
| for nonzero  $j^{th}$  cell in left do
| | emit  $j$ , left[j] · right
| end
function REDUCESUM (key, value)
| alsjflaksdf
```

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## References

- [1] Gleich, Benson, Demmel, *Direct QR factorizations for tall-and-skinny matrices in MapReduce architectures*
- [2] N. Halko, *Randomized methods for computing low-rank approximations of matrices*

- [3] S. Dangupta, A. Gupta *An Elementary Proof of a Theorem of Johnson and Lindenstrauss*