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

Burak Bayramlı

October 15, 2013

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 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. The idea is based on the fact that QR factorization can be turned into an A^TA computation problem computer in parallel, en masse using map/reduce, and through this to a Cholesky decomposition performed on a single machine. Since

$$A^TA = (QR)^T(QR) = R^TQ^TQR = R^TR$$

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^TA. The key observation here is A^TA computation results 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 locallly, 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 Σ, 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 Ω. 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

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 $k << n$, before map/reduce based QR and SVD methods presented in section 1, to reduce dimension before using map/reduce methods presented in Section 1, 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.

Algorithm 1: Random Projection Job

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

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. As a result of the Y job we have a Y matrix of dimension $m \times k$.

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*