

Machine Learning Course - CS-433

Matrix Factorizations

26 Nov 2025

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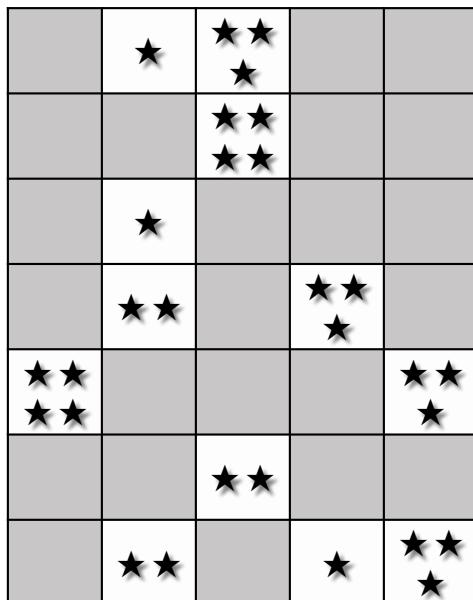
Last updated on: November 24, 2025

credits to Martin Jaggi, Mohammad Emtiyaz Khan



Motivation

In the Netflix prize, the goal was to predict ratings of users for movies, given the existing ratings of those users for other movies. We are going to study the method that achieved the best error (for a single method).



The Movie Ratings Data

Given [items](#) (movies) $d=1, 2, \dots, D$ and [users](#) $n=1, 2, \dots, N$, we define \mathbf{X} to be the $D \times N$ matrix containing all rating entries. That is, x_{dn} is the rating of n -th user for d -th item.

Note that most ratings x_{dn} are missing and our task is to predict those missing ratings accurately.

Prediction Using a Matrix Factorization

We will aim to find \mathbf{W}, \mathbf{Z} s.t.

$$\mathbf{X} \approx \mathbf{W}\mathbf{Z}^\top .$$

So we hope to ‘explain’ each rating x_{dn} by a numerical representation of the corresponding item and user - in fact by the inner product of an item feature vector with the user feature vector.

$$\min_{\mathbf{W}, \mathbf{Z}} \mathcal{L}(\mathbf{W}, \mathbf{Z}) := \frac{1}{2} \sum_{(d,n) \in \Omega} [x_{dn} - (\mathbf{W}\mathbf{Z}^\top)_{dn}]^2$$

where $\mathbf{W} \in \mathbb{R}^{D \times K}$ and $\mathbf{Z} \in \mathbb{R}^{N \times K}$ are tall matrices, having only $K \ll D, N$ columns.

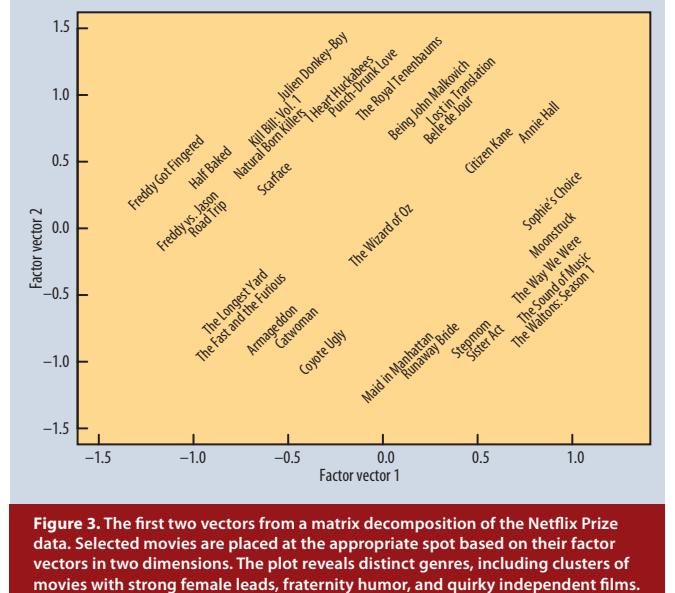
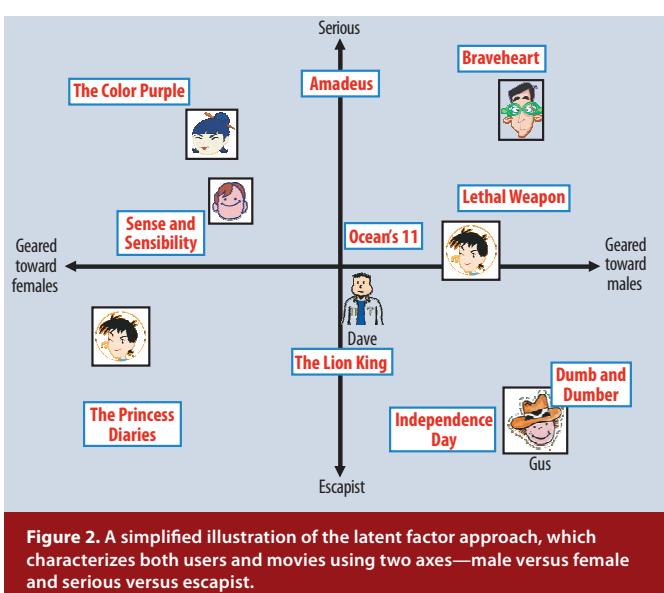
The set $\Omega \subseteq [D] \times [N]$ collects the indices of the observed ratings of the input matrix \mathbf{X} .

Each row of those matrices is the feature representation of an item (row of \mathbf{W}) or a user (row of \mathbf{Z}) respectively.

Is this cost jointly [convex](#) w.r.t. \mathbf{W} and \mathbf{Z} ? Is the model [identifiable](#)?
Can we incorporate [side-information](#) on users or items?

Choosing K

K is the number of *latent* features.



Recall that for K -means, K was the number of clusters. (Similarly for GMMs, K was the number of latent variable dimensions).

Large K facilitates overfitting.

Regularization

We can add a regularizer and minimize the following cost:

$$\frac{1}{2} \sum_{(d,n) \in \Omega} [x_{dn} - (\mathbf{WZ}^\top)_{dn}]^2 + \frac{\lambda_w}{2} \|\mathbf{W}\|_{\text{Frob}}^2 + \frac{\lambda_z}{2} \|\mathbf{Z}\|_{\text{Frob}}^2$$

where $\lambda_w, \lambda_z > 0$ are scalars.

Stochastic Gradient Descent (SGD)

The training objective is a sum over $|\Omega|$ terms (one per rating):

$$\sum_{(d,n) \in \Omega} \underbrace{\frac{1}{2} [x_{dn} - (\mathbf{W}\mathbf{Z}^\top)_{dn}]^2}_{f_{d,n}}$$

Derive the [stochastic gradient](#) for \mathbf{W}, \mathbf{Z} , given one observed rating $(d, n) \in \Omega$.

For one fixed element (d, n) of the sum, we derive the gradient entry (d', k) for \mathbf{W} , that is $\frac{\partial}{\partial w_{d',k}} f_{d,n}(\mathbf{W}, \mathbf{Z})$, and analogously entry (n', k) of the \mathbf{Z} part:

$$\begin{aligned} \frac{\partial}{\partial w_{d',k}} f_{d,n}(\mathbf{W}, \mathbf{Z}) \\ = \begin{cases} -[x_{dn} - (\mathbf{W}\mathbf{Z}^\top)_{dn}] z_{n,k} & \text{if } d' = d \\ 0 & \text{otherwise} \end{cases} \end{aligned}$$

$$\begin{aligned} \frac{\partial}{\partial z_{n',k}} f_{d,n}(\mathbf{W}, \mathbf{Z}) \\ = \begin{cases} -[x_{dn} - (\mathbf{W}\mathbf{Z}^\top)_{dn}] w_{d,k} & \text{if } n' = n \\ 0 & \text{otherwise} \end{cases} \end{aligned}$$

Alternating Least-Squares (ALS)

For simplicity, let us first assume that there are no missing ratings, that is $\Omega = [D] \times [N]$. Then

$$\begin{aligned} & \frac{1}{2} \sum_{d=1}^D \sum_{n=1}^N \left[x_{dn} - (\mathbf{W}\mathbf{Z}^\top)_{dn} \right]^2 \\ &= \frac{1}{2} \|\mathbf{X} - \mathbf{W}\mathbf{Z}^\top\|_{\text{Frob}}^2. \end{aligned}$$

We can use coordinate descent to minimize the cost plus regularizer: We first minimize w.r.t. \mathbf{Z} for fixed \mathbf{W} and then minimize \mathbf{W} given \mathbf{Z} .

$$\begin{aligned} \mathbf{Z}^\top &:= (\mathbf{W}^\top \mathbf{W} + \lambda_z \mathbf{I}_K)^{-1} \mathbf{W}^\top \mathbf{X} \\ \mathbf{W}^\top &:= (\mathbf{Z}^\top \mathbf{Z} + \lambda_w \mathbf{I}_K)^{-1} \mathbf{Z}^\top \mathbf{X}^\top \end{aligned}$$

What is the computational complexity? How can you decrease the cost when N and D are large?

ALS with Missing Entries

Can you derive the ALS updates for the more general setting, when only the ratings $(d, n) \in \Omega$ contribute to the cost, i.e.

$$\frac{1}{2} \sum_{(d,n) \in \Omega} [x_{dn} - (\mathbf{WZ}^\top)_{dn}]^2$$

Hint: Compute the gradient with respect to each group of variables, and set to zero.