

CS665: Advanced Data Mining

Lecture#17: SVD-3

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Outline

- ➡ ☐ **SVD Properties**
- ☐ Query feedback
- ☐ Conclusion

SVD - Other properties - summary

- can produce orthogonal basis (obvious)
- can solve over- and under-determined linear problems (see C(1) property)
- can compute ‘fixed points’ (= ‘steady state prob. in Markov chains’) (see C(4) property)

Properties – sneak preview.

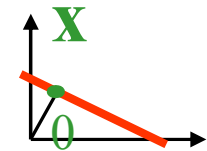
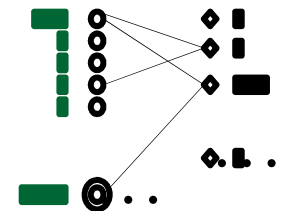
$$A(0): \mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^T_{[r \times m]}$$

$$B(5): (\mathbf{A}^T \mathbf{A})^k \mathbf{v}' \sim (\text{constant}) \mathbf{v}_1$$

$$C(1): \mathbf{A}_{[n \times m]} \mathbf{x}_{[m \times 1]} = \mathbf{b}_{[n \times 1]}$$

then, $\mathbf{x}_0 = \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b}$: shortest, actual or least-squares solution

$$C(4): \mathbf{A}^T \mathbf{A} \mathbf{v}_1 = \lambda_1^2 \mathbf{v}_1$$



SVD -outline of properties

- (A): obvious
- (B): less obvious
- (C): least obvious (and most powerful!)

Properties - by defn.:

$$A(0): \mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^T_{[r \times m]}$$

$$A(1): \mathbf{U}^T_{[r \times n]} \mathbf{U}_{[n \times r]} = \mathbf{I}_{[r \times r]} \text{ (identity matrix)}$$

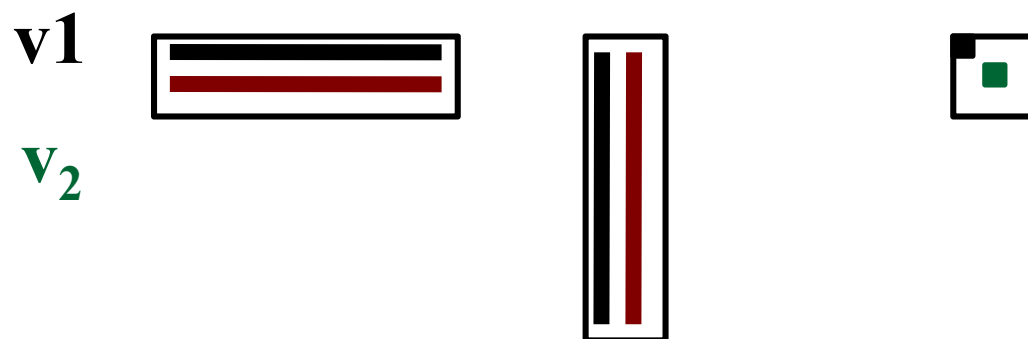
$$A(2): \mathbf{V}^T_{[r \times n]} \mathbf{V}_{[n \times r]} = \mathbf{I}_{[r \times r]}$$

$$A(3): \mathbf{\Lambda}^k = \text{diag}(\lambda_1^k, \lambda_2^k, \dots, \lambda_r^k) \text{ (k: ANY real number)}$$

$$A(4): \mathbf{A}^T = \mathbf{V} \mathbf{\Lambda} \mathbf{U}^T$$

Reminder: 'column orthonormal'

$$\mathbf{V}^T \mathbf{V} = \mathbf{I}_{[r \times r]}$$



$$\begin{aligned} \mathbf{v}_1^T \mathbf{x} \mathbf{v}_1 &= 1 \\ \mathbf{v}_1^T \mathbf{x} \mathbf{v}_2 &= 0 \end{aligned}$$

Less obvious properties

$$A(0): \mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^T_{[r \times m]}$$

$$B(1): \mathbf{A}_{[n \times m]} (\mathbf{A}^T)_{[m \times n]} = ??$$

Less obvious properties

$$A(0): \mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^T_{[r \times m]}$$

$$B(1): \mathbf{A}_{[n \times m]} (\mathbf{A}^T)_{[m \times n]} = \mathbf{U} \mathbf{\Lambda}^2 \mathbf{U}^T$$

symmetric; Intuition?

Less obvious properties

$$A(0): \mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^T_{[r \times m]}$$

$$B(1): \mathbf{A}_{[n \times m]} (\mathbf{A}^T)_{[m \times n]} = \mathbf{U} \mathbf{\Lambda}^2 \mathbf{U}^T$$

symmetric; Intuition?

‘document-to-document’ similarity matrix

B(2): symmetrically, for ‘ \mathbf{V} ’

$$(\mathbf{A}^T)_{[m \times n]} \mathbf{A}_{[n \times m]} = \mathbf{V} \mathbf{\Lambda}^2 \mathbf{V}^T$$

Intuition?

Less obvious properties

A: term-to-term similarity matrix

$$B(3): ((\mathbf{A}^T)_{[m \times n]} \mathbf{A}_{[n \times m]})^k = \mathbf{V} \Lambda^{2k} \mathbf{V}^T$$

and

$$B(4): (\mathbf{A}^T \mathbf{A})^k \sim \mathbf{v}_1 \lambda_1^{2k} \mathbf{v}_1^T \text{ for } k \gg 1$$

where

\mathbf{v}_1 : $[m \times 1]$ first column (singular-vector) of \mathbf{V}

λ_1 : strongest singular value

Proof of (B4)?

Less obvious properties

$$B(4): (\mathbf{A}^T \mathbf{A})^k \sim \mathbf{v}_1 \lambda_1^{2k} \mathbf{v}_1^T \text{ for } k \gg 1$$

$$B(5): (\mathbf{A}^T \mathbf{A})^k \mathbf{v}' \sim (\text{constant}) \mathbf{v}_1$$

ie., for (almost) any \mathbf{v}' , it converges to a vector parallel to \mathbf{v}_1

Thus, useful to compute first singular vector/value (as well as the next ones, too...)

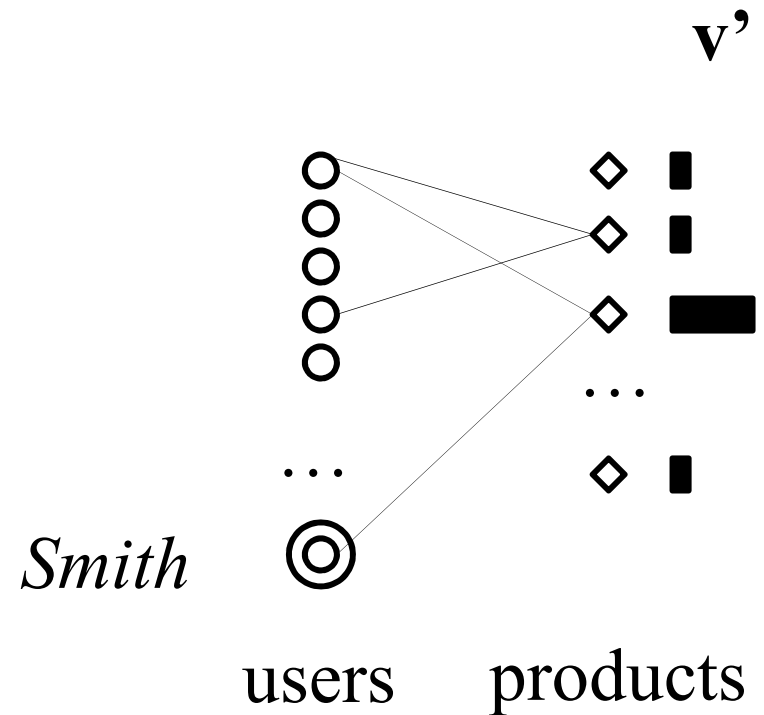
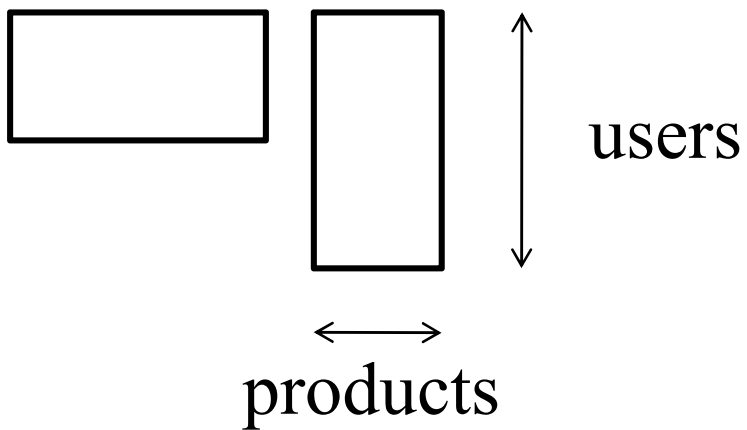
Proof of (B5)?

Property (B5)

■ Intuition:

□ $(\mathbf{A}^T \mathbf{A}) \mathbf{v}'$

□ $(\mathbf{A}^T \mathbf{A})^k \mathbf{v}'$

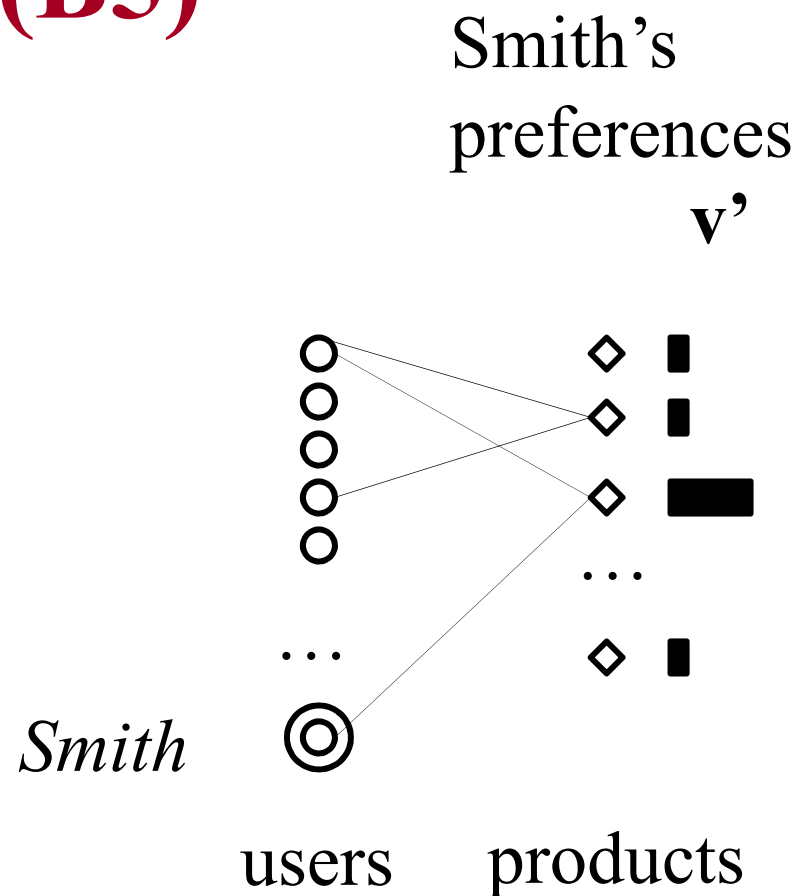
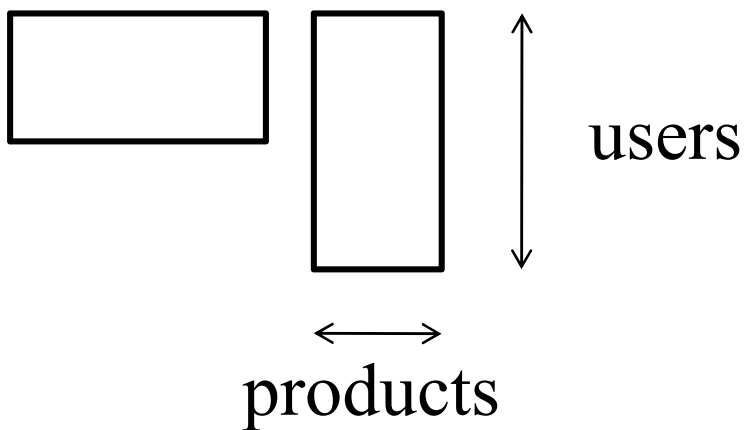


Property (B5)

■ Intuition:

□ $(\mathbf{A}^T \mathbf{A}) \mathbf{v}'$

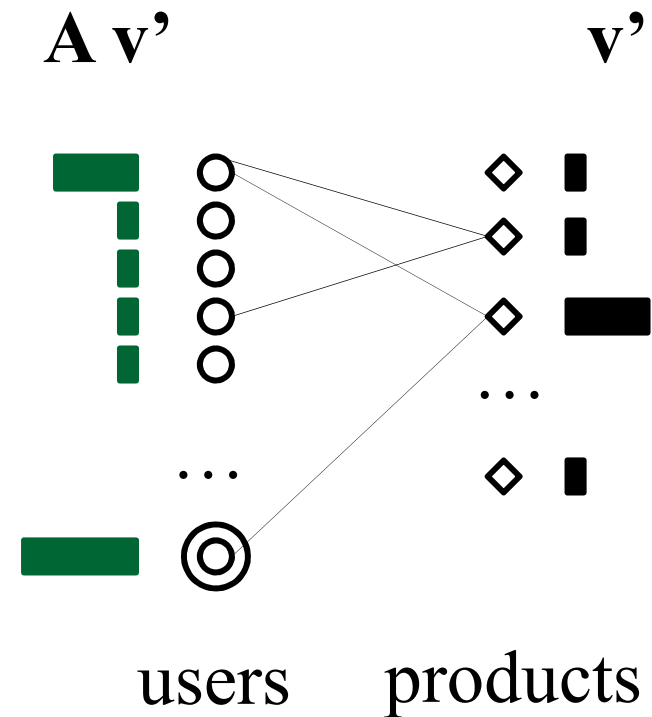
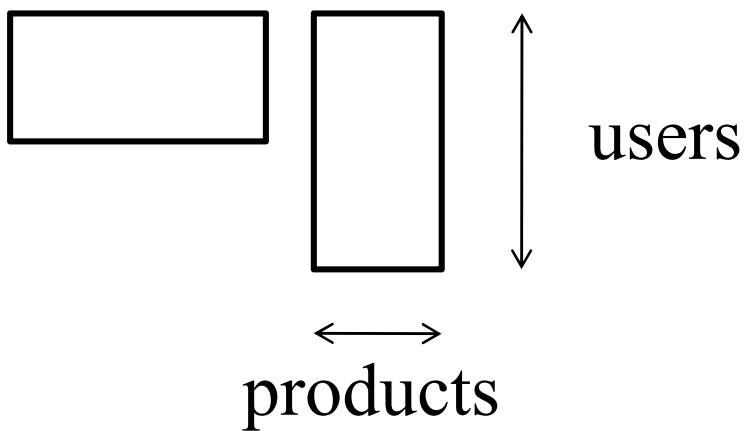
□ $(\mathbf{A}^T \mathbf{A})^k \mathbf{v}'$



Property (B5)

■ Intuition:

- $(\mathbf{A}^T \mathbf{A}) \mathbf{v}'$
- $(\mathbf{A}^T \mathbf{A})^k \mathbf{v}'$



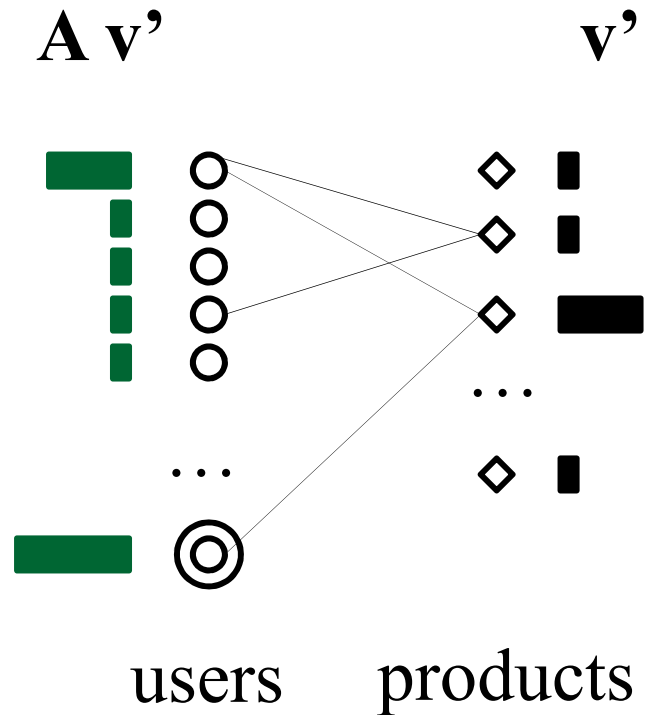
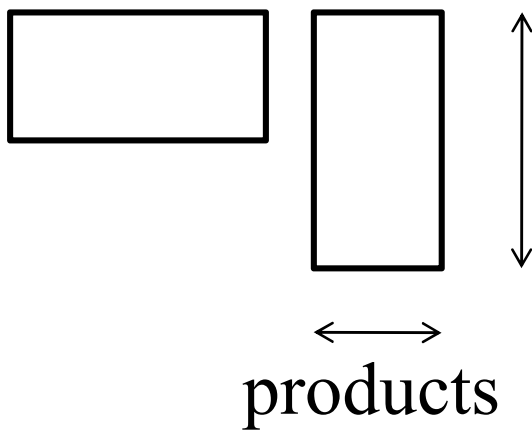
Property (B5)

■ Intuition:

□ $(\mathbf{A}^T \mathbf{A}) \mathbf{v}'$

□ $(\mathbf{A}^T \mathbf{A})^k \mathbf{v}'$

similarities
to Smith

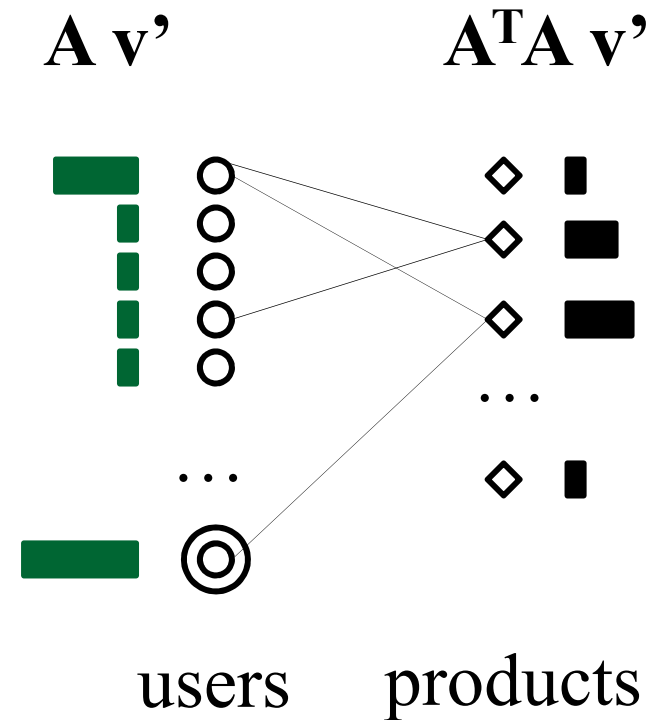
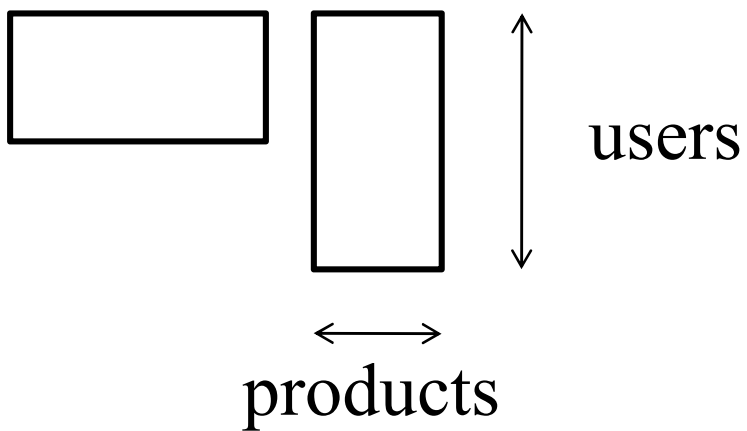


Property (B5)

■ Intuition:

□ $(\mathbf{A}^T \mathbf{A}) \mathbf{v}'$

□ $(\mathbf{A}^T \mathbf{A})^k \mathbf{v}'$



Property (B5)

■ Intuition:

- $(\mathbf{A}^T \mathbf{A}) \mathbf{v}'$ what Smith's 'friends' like
- $(\mathbf{A}^T \mathbf{A})^k \mathbf{v}'$ what k -step-away-friends like

(ie., after k steps, we get what everybody likes, and Smith's initial opinions don't count)

Less obvious properties - repeated:

$$A(0): \mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^T_{[r \times m]}$$

$$B(1): \mathbf{A}_{[n \times m]} (\mathbf{A}^T)_{[m \times n]} = \mathbf{U} \mathbf{\Lambda}^2 \mathbf{U}^T$$

$$B(2): (\mathbf{A}^T)_{[m \times n]} \mathbf{A}_{[n \times m]} = \mathbf{V} \mathbf{\Lambda}^2 \mathbf{V}^T$$

$$B(3): ((\mathbf{A}^T)_{[m \times n]} \mathbf{A}_{[n \times m]})^k = \mathbf{V} \mathbf{\Lambda}^{2k} \mathbf{V}^T$$

$$B(4): (\mathbf{A}^T \mathbf{A})^k \sim \mathbf{v}_1 \lambda_1^{2k} \mathbf{v}_1^T$$

$$B(5): (\mathbf{A}^T \mathbf{A})^k \mathbf{v}' \sim (\text{constant}) \mathbf{v}_1$$

Least obvious properties

$$A(0): \mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^T_{[r \times m]}$$

$$C(1): \mathbf{A}_{[n \times m]} \mathbf{x}_{[m \times 1]} = \mathbf{b}_{[n \times 1]}$$

$$\text{let } \mathbf{x}_0 = \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b}$$

if under-specified, \mathbf{x}_0 gives ‘shortest’ solution

if over-specified, it gives the ‘solution’ with the smallest least squares error

Least obvious properties

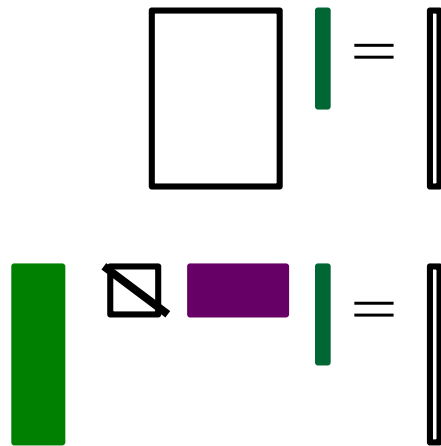
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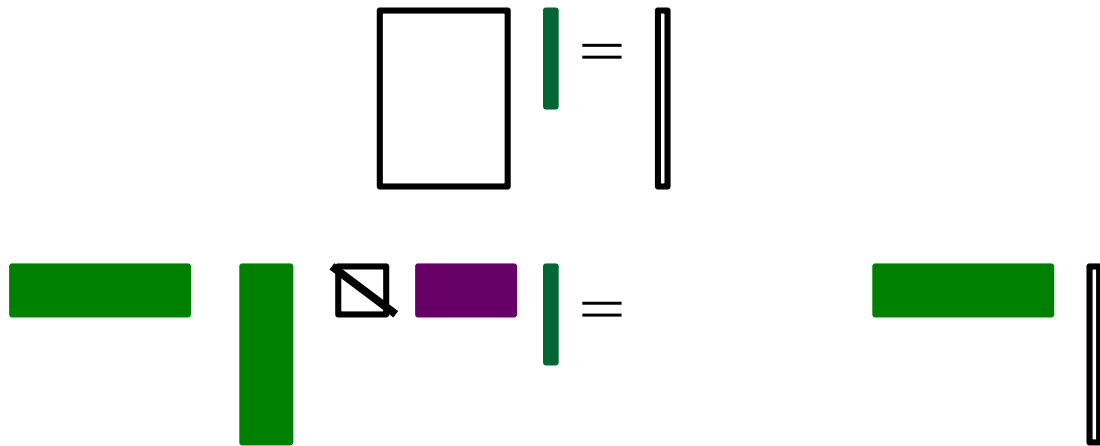
$$\text{let } \mathbf{x}_0 = \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b}$$



Slowly:



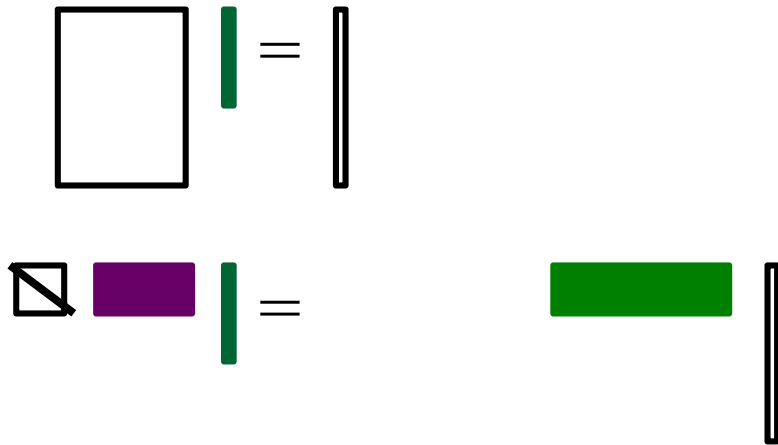
Slowly:



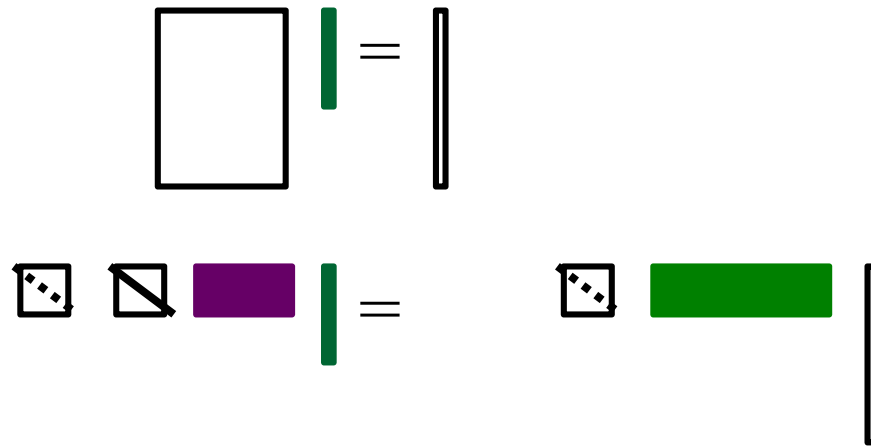
Identity

U: column-
orthonormal

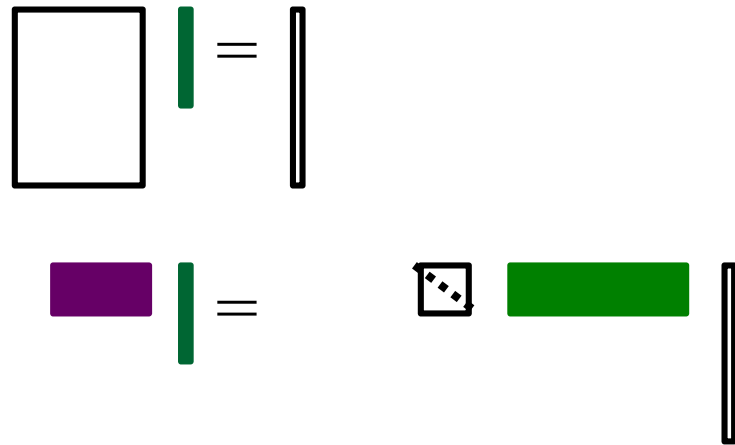
Slowly:



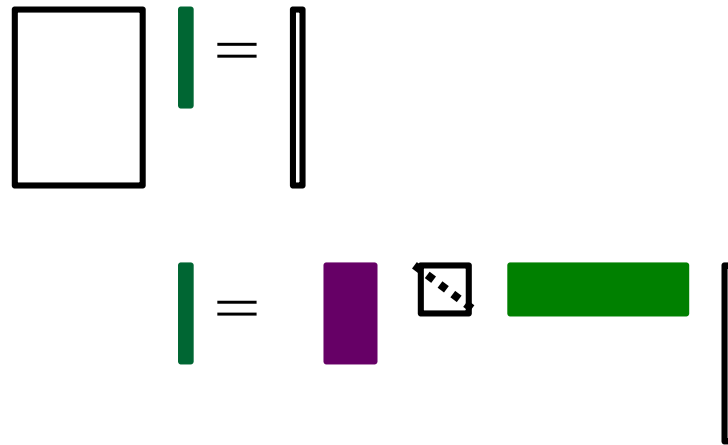
Slowly:



Slowly:



Slowly:



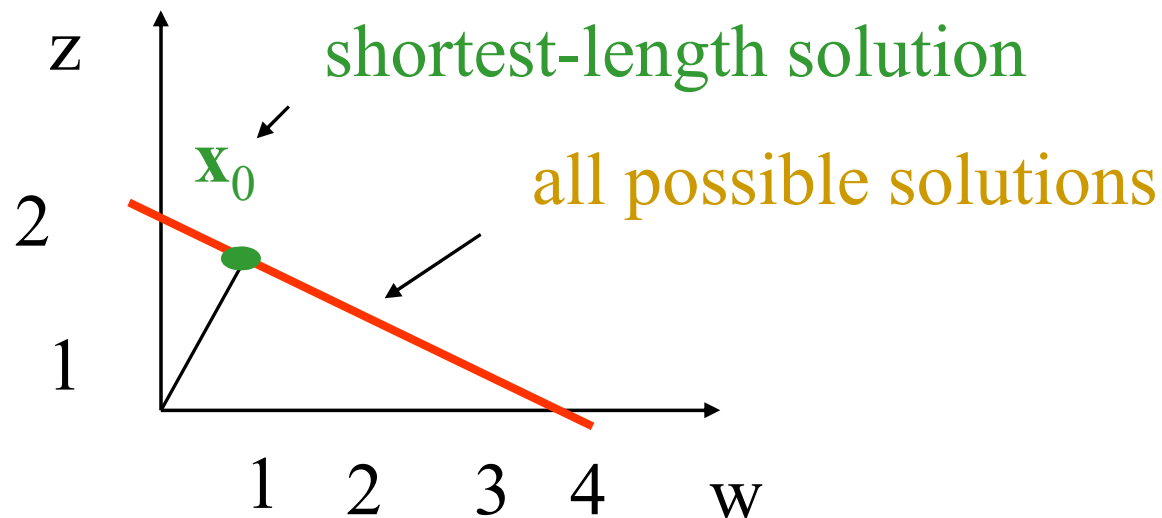
Slowly:

$$\begin{array}{c}
 \boxed{} \begin{array}{|c|} \hline \\ \hline \end{array} = \begin{array}{|c|} \hline \\ \hline \end{array} \\
 \\
 \begin{array}{|c|} \hline \\ \hline \end{array} = \begin{array}{|c|} \hline \\ \hline \end{array} \begin{array}{|c|} \hline \\ \hline \end{array} \begin{array}{|c|} \hline \\ \hline \end{array} \begin{array}{|c|} \hline \\ \hline \end{array} \\
 \\
 \mathbf{x} \quad \mathbf{V} \quad \Lambda^{-1} \quad \mathbf{U}^T \quad \mathbf{b}
 \end{array}$$

Least obvious properties

Illustration: under-specified, eg

$$\begin{bmatrix} 1 & 2 \end{bmatrix} \begin{bmatrix} w & z \end{bmatrix}^T = 4 \quad (\text{ie, } 1w + 2z = 4)$$



Verify formula:

$$\mathbf{A} = [1 \ 2] \quad \mathbf{b} = [4]$$

$$\mathbf{A} = \mathbf{U} \mathbf{\Lambda} \mathbf{V}^T$$

$$\mathbf{U} = ??$$

$$\mathbf{\Lambda} = ??$$

$$\mathbf{V} = ??$$

$$\mathbf{x}_0 = \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b}$$

Verify formula:

$$\mathbf{A} = [1 \ 2] \quad \mathbf{b} = [4]$$

$$\mathbf{A} = \mathbf{U} \mathbf{\Lambda} \mathbf{V}^T$$

$$\mathbf{U} = [1]$$

$$\mathbf{\Lambda} = [\sqrt{5}]$$

$$\mathbf{V} = \begin{bmatrix} 1/\sqrt{5} & 2/\sqrt{5} \end{bmatrix}^T$$

$$\mathbf{x}_0 = \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b}$$

Verify formula:

$$\mathbf{A} = [1 \ 2] \quad \mathbf{b} = [4]$$

$$\mathbf{A} = \mathbf{U} \mathbf{\Lambda} \mathbf{V}^T$$

$$\mathbf{U} = [1]$$

$$\mathbf{\Lambda} = [\sqrt{5}]$$

$$\mathbf{V} = \begin{bmatrix} 1/\sqrt{5} & 2/\sqrt{5} \end{bmatrix}^T$$

$$\begin{aligned} \mathbf{x}_0 &= \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b} = \begin{bmatrix} 1/5 & 2/5 \end{bmatrix}^T [4] \\ &= [4/5 \ 8/5]^T : w = 4/5, z = 8/5 \end{aligned}$$

Verify formula:

Show that $w = 4/5, z = 8/5$ is

- (a) A solution to $1 * w + 2 * z = 4$ and
- (b) Minimal (wrt Euclidean norm)

Verify formula:

Show that $w = 4/5, z = 8/5$ is

(a) A solution to $1*w + 2*z = 4$ and

A: easy

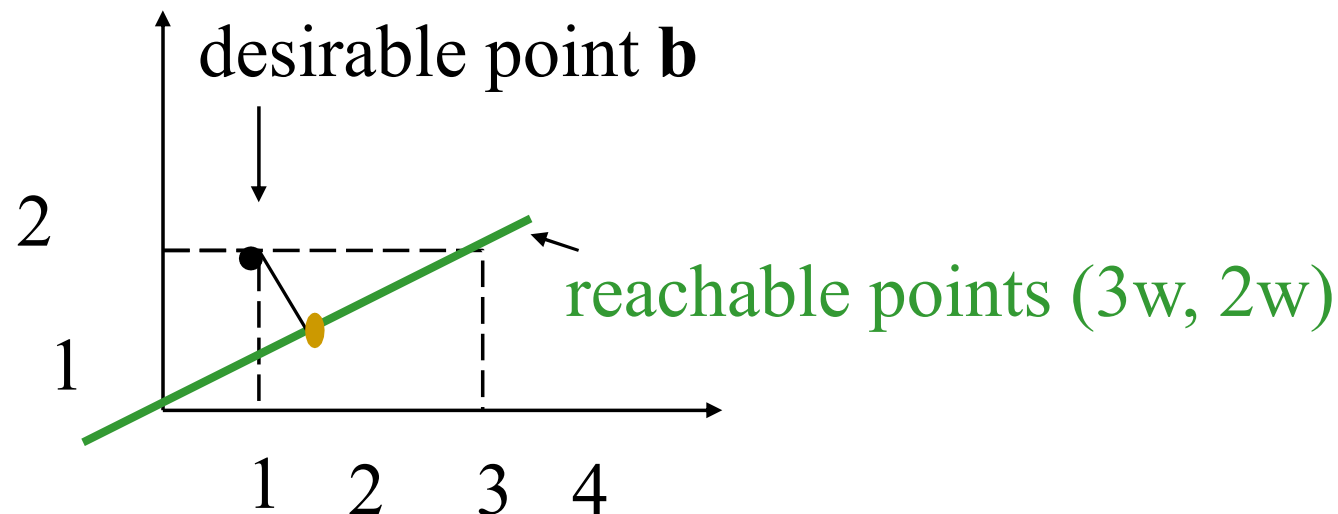
(b) Minimal (wrt Euclidean norm)

A: $[4/5 \ 8/5]$ is perpendicular to $[2 \ -1]$

Least obvious properties – cont'd

Illustration: over-specified, eg

$$\begin{bmatrix} 3 & 2 \end{bmatrix}^T [w] = \begin{bmatrix} 1 & 2 \end{bmatrix}^T \text{ (ie, } 3w = 1; 2w = 2 \text{)}$$



Verify formula:

$$\mathbf{A} = [3 \ 2]^T \quad \mathbf{b} = [1 \ 2]^T$$

$$\mathbf{A} = \mathbf{U} \mathbf{\Lambda} \mathbf{V}^T$$

$$\mathbf{U} = ??$$

$$\mathbf{\Lambda} = ??$$

$$\mathbf{V} = ??$$

$$\mathbf{x}_0 = \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b}$$

Verify formula:

$$\mathbf{A} = [3 \ 2]^T \quad \mathbf{b} = [1 \ 2]^T$$

$$\mathbf{A} = \mathbf{U} \mathbf{\Lambda} \mathbf{V}^T$$

$$\mathbf{U} = [3/\sqrt{13} \quad 2/\sqrt{13}]^T$$

$$\mathbf{\Lambda} = [\sqrt{13}]$$

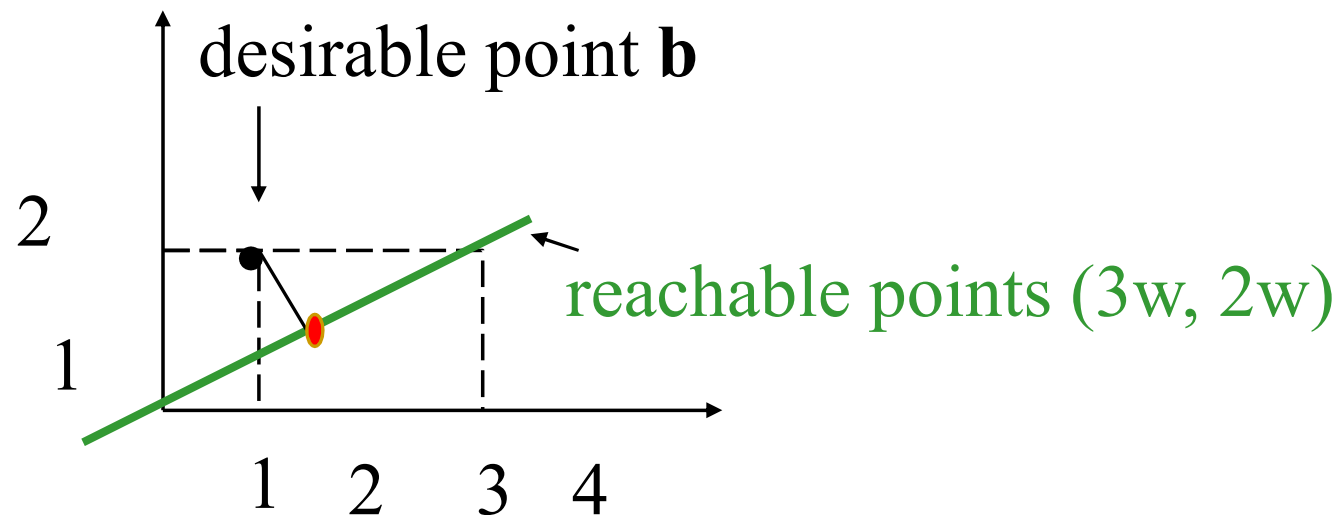
$$\mathbf{V} = [1]$$

$$\mathbf{x}_0 = \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b} = [7/13]$$

Verify formula:

$$\begin{bmatrix} 3 & 2 \end{bmatrix}^T \begin{bmatrix} 7/13 \end{bmatrix} = \begin{bmatrix} 1 & 2 \end{bmatrix}^T$$

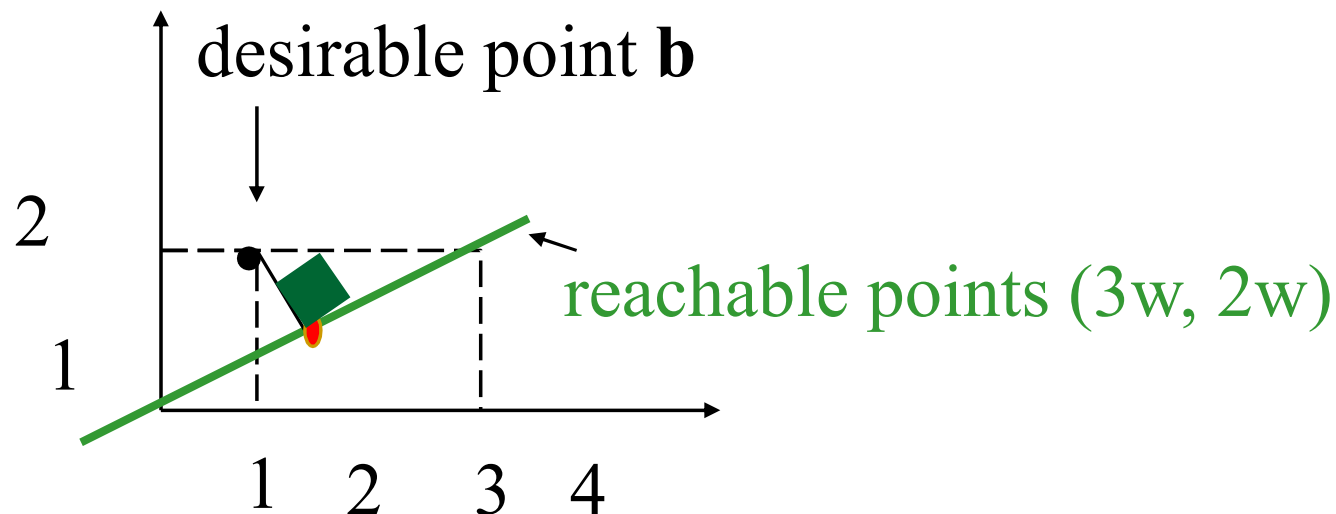
$$\begin{bmatrix} 21/13 & 14/13 \end{bmatrix}^T \rightarrow \text{'red point'}$$



Verify formula:

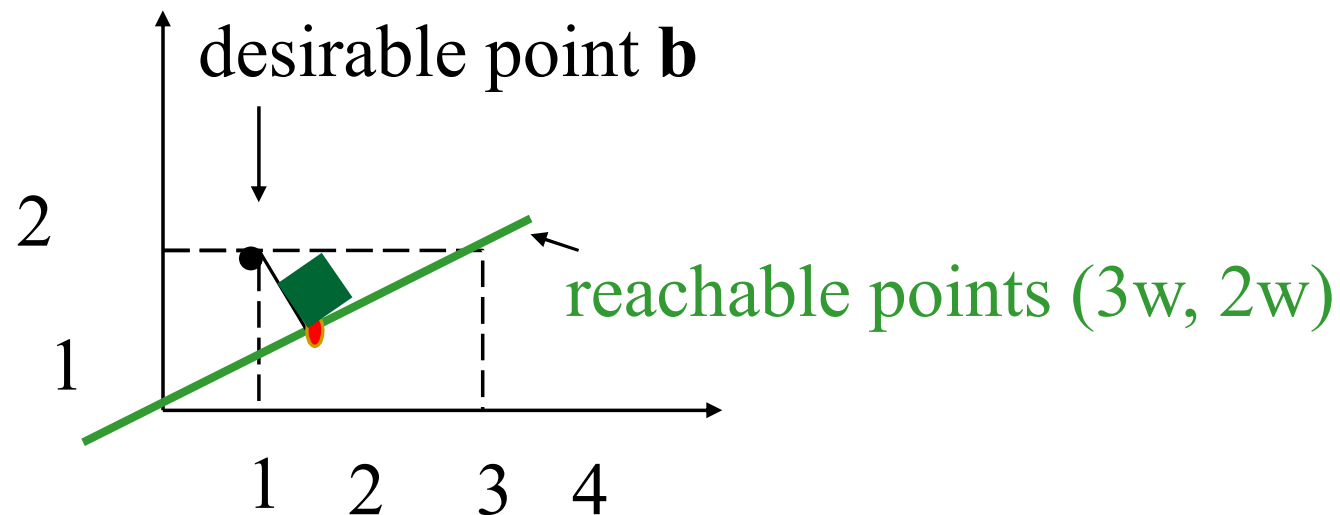
$$\begin{bmatrix} 3 & 2 \end{bmatrix}^T \begin{bmatrix} 7/13 \end{bmatrix} = \begin{bmatrix} 1 & 2 \end{bmatrix}^T$$

$\begin{bmatrix} 21/13 & 14/13 \end{bmatrix}^T \rightarrow$ 'red point' - perpendicular?



Verify formula:

$$\begin{aligned} \text{A: } [3 \ 2] \cdot ([1 \ 2] - [21/13 \ 14/13]) &= \\ [3 \ 2] \cdot [-8/13 \ 12/13] &= [3 \ 2] \cdot [-2 \ 3] = 0 \end{aligned}$$



Least obvious properties - cont'd

$$A(0): \mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^T_{[r \times m]}$$

$$C(2): \mathbf{A}_{[n \times m]} \mathbf{v}_1_{[m \times 1]} = \lambda_1 \mathbf{u}_1_{[n \times 1]}$$

where \mathbf{v}_1 , \mathbf{u}_1 the first (column) vectors of \mathbf{V} , \mathbf{U} . (\mathbf{v}_1 == right-singular-vector)

$$C(3): \text{symmetrically: } \mathbf{u}_1^T \mathbf{A} = \lambda_1 \mathbf{v}_1^T$$

\mathbf{u}_1 == left-singular-vector

Therefore:

Least obvious properties - cont'd

$$A(0): \mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^T_{[r \times m]}$$

$$C(4): \mathbf{A}^T \mathbf{A} \mathbf{v}_1 = \lambda_1^2 \mathbf{v}_1$$

(**fixed point** - the defn of eigenvector for a symmetric matrix)

Least obvious properties - altogether

$$A(0): \mathbf{A}_{[n \times m]} = \mathbf{U}_{[n \times r]} \mathbf{\Lambda}_{[r \times r]} \mathbf{V}^T_{[r \times m]}$$

$$C(1): \mathbf{A}_{[n \times m]} \mathbf{x}_{[m \times 1]} = \mathbf{b}_{[n \times 1]}$$

then, $\mathbf{x}_0 = \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b}$: shortest, actual or least-squares solution

$$C(2): \mathbf{A}_{[n \times m]} \mathbf{v}_1_{[m \times 1]} = \lambda_1 \mathbf{u}_1_{[n \times 1]}$$

$$C(3): \mathbf{u}_1^T \mathbf{A} = \lambda_1 \mathbf{v}_1^T$$

$$C(4): \mathbf{A}^T \mathbf{A} \mathbf{v}_1 = \lambda_1^2 \mathbf{v}_1$$

Properties - conclusions

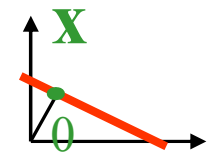
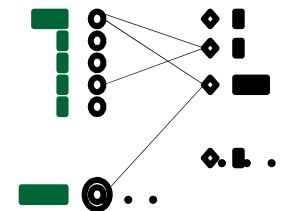
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Outline

- ☒ SVD Properties
-  ☐ **Query feedback**
- ☐ Conclusion

Query feedbacks

[Chen & Roussopoulos, sigmod 94]

Sample problem:

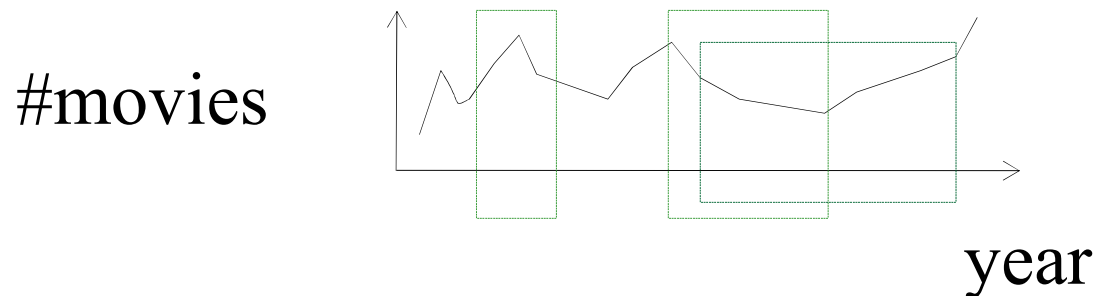
estimate selectivities (e.g., ‘*how many movies we
re made between 1940 and 1945?*’)

for query optimization,

LEARNING from the query results so far!!

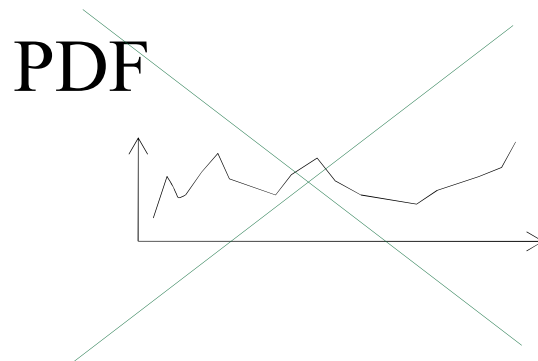
Query feedbacks

- Given: past queries and their results
 - $\#movies(1925, 1935) = 52$
 - $\#movies(1948, 1990) = 123$
 - ...
 - And a new query, say $\#movies(1979, 1980)?$
- Give your best estimate

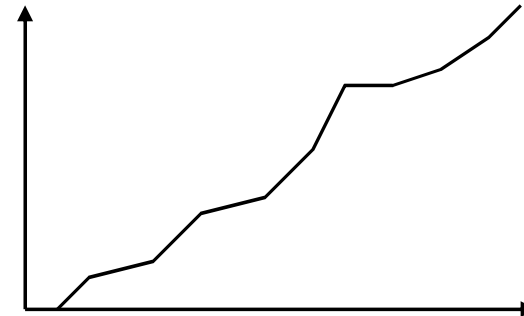


Query feedbacks

Idea #1: consider a function for the CDF (cumulative distr. function), eg., 6-th degree polynomial (or splines, or anything else)



count, so far



year

Query feedbacks

For example

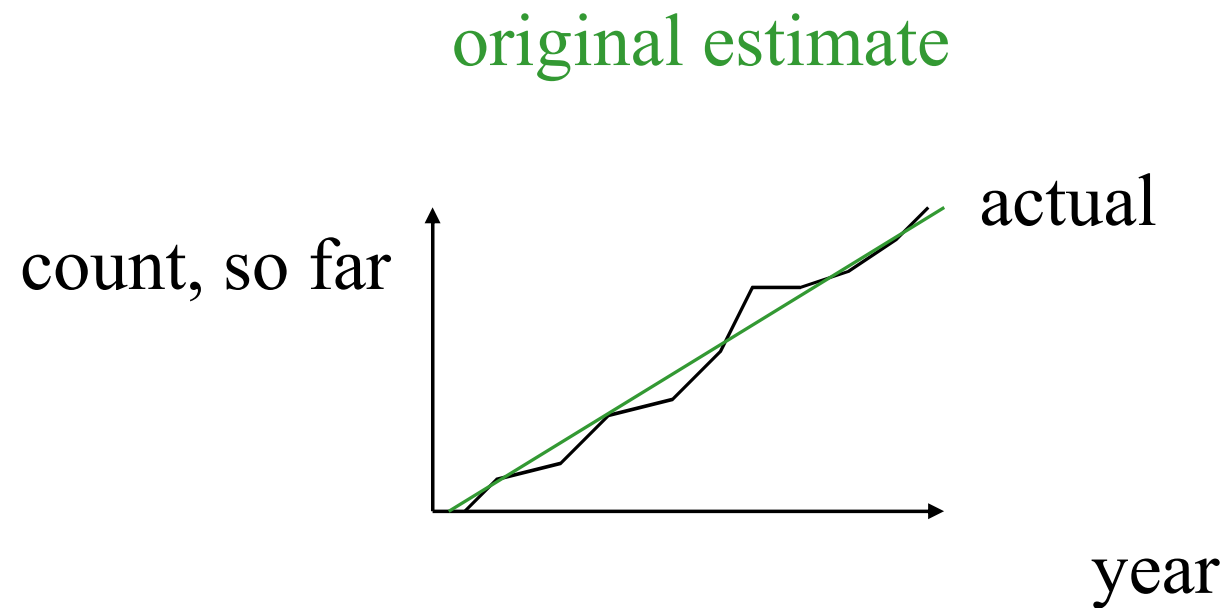
$$\begin{aligned} F(x) &= \# \text{ movies made until year 'x'} \\ &= a_1 + a_2 * x + a_3 * x^2 + \dots a_7 * x^6 \end{aligned}$$

Query feedbacks

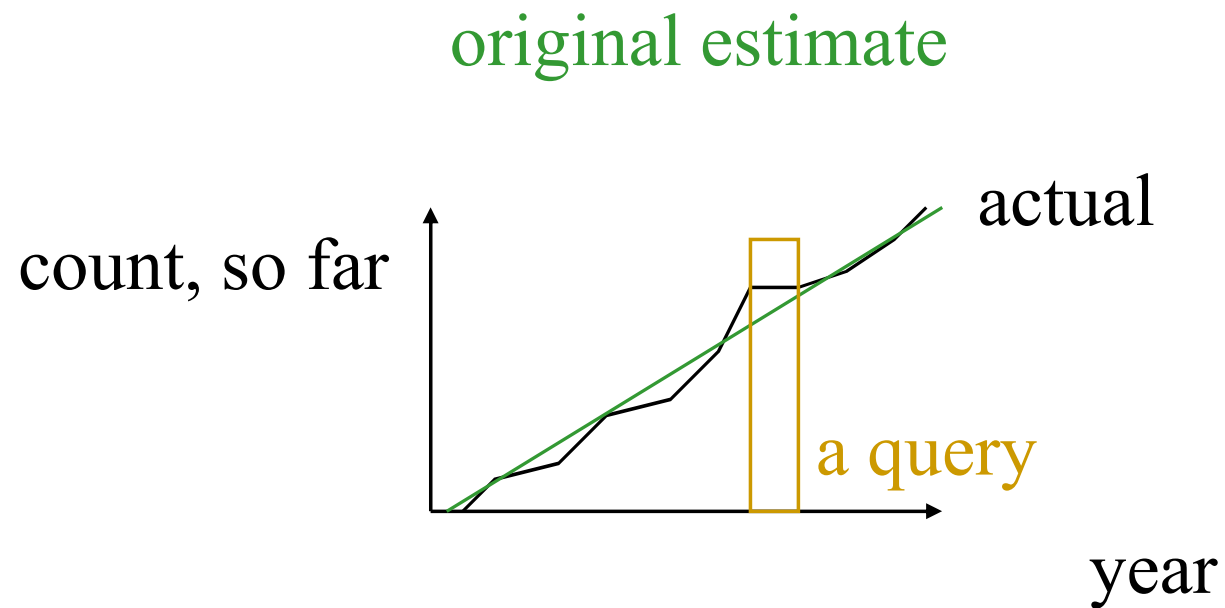
GREAT idea #2: adapt your model, as you see the actual counts of the actual queries



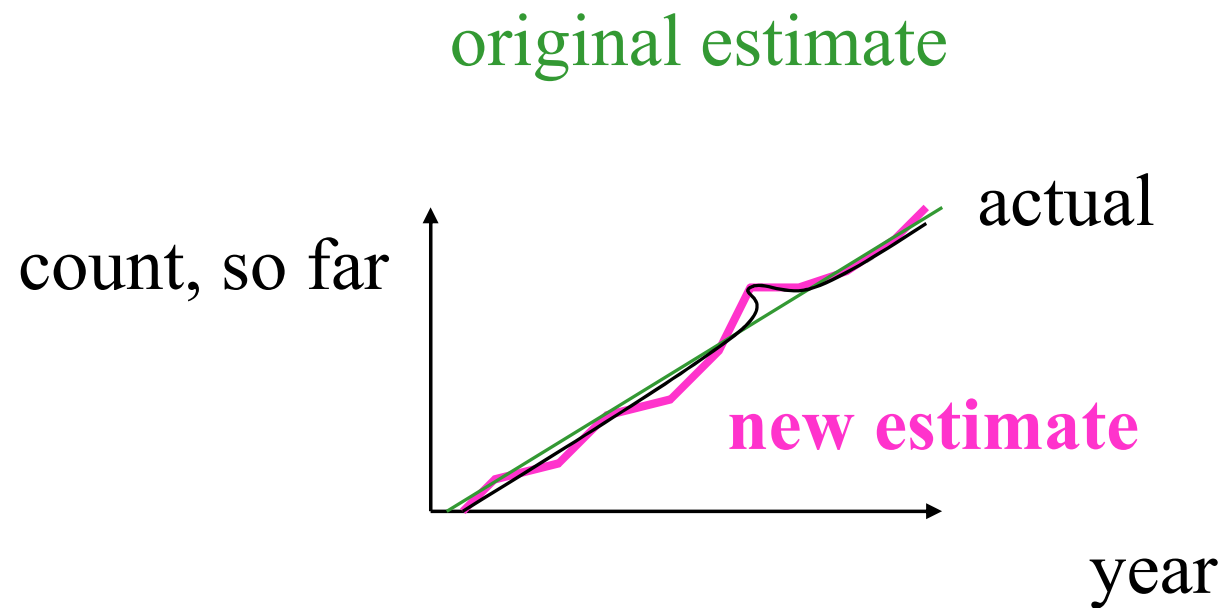
Query feedback



Query feedback



Query feedback



Query feedbacks

Eventually, the problem becomes:

- estimate the parameters a_1, \dots, a_7 of the model
- to minimize the least squares errors from the real answers so far.

Formally:

Query feedbacks

Formally, with n queries and 6-th degree polynomials:

$$\begin{bmatrix}
 \begin{array}{|c|c|c|c|c|}
 \hline
 X_{11} & X_{12} & & & X_{17} \\
 \hline
 & & & & \\
 \hline
 & & & & \\
 \hline
 & & & & \\
 \hline
 X_{n1} & X_{n2} & & & X_{n7} \\
 \hline
 \end{array}
 &
 \begin{bmatrix}
 a_1 \\
 a_2 \\
 \\
 \\
 a_7
 \end{bmatrix}
 &
 = &
 \begin{bmatrix}
 b_1 \\
 b_2 \\
 \\
 \\
 b_n
 \end{bmatrix}
 \end{bmatrix}$$

Query feedbacks

where $x_{i,j}$ such that $\text{Sum}(x_{i,j} * a_j) = \text{our estimate for the \# of movies}$ and b_j : the actual

$$\begin{bmatrix}
 \begin{array}{|c|c|c|c|c|}
 \hline
 X_{11} & X_{12} & & & X_{17} \\
 \hline
 & & & & \\
 \hline
 & & & & \\
 \hline
 & & & & \\
 \hline
 X_{n1} & X_{n2} & & & X_{n7} \\
 \hline
 \end{array}
 &
 \begin{bmatrix}
 a_1 \\
 a_2 \\
 \\
 \\
 a_7
 \end{bmatrix}
 =
 \begin{bmatrix}
 b_1 \\
 b_2 \\
 \\
 \\
 b_n
 \end{bmatrix}
 \end{bmatrix}$$

Query feedbacks

For example, for query *'find the count of movies during (1920-1932)'*:

$$a_1 + a_2 * 1932 + a_3 * 1932^2 + \dots$$

-

$$(a_1 + a_2 * 1920 + a_3 * 1920^2 + \dots)$$

$$\begin{bmatrix} \begin{array}{|c|c|c|c|c|} \hline X_{11} & X_{12} & & & X_{17} \\ \hline & & & & \\ \hline & & & & \\ \hline & & & & \\ \hline X_{n1} & X_{n2} & & & X_{n7} \\ \hline \end{array} & \begin{bmatrix} a_1 \\ a_2 \\ \\ \\ a_7 \end{bmatrix} \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \\ \\ b_n \end{bmatrix}$$

Query feedbacks

In matrix form:

$$\mathbf{X} \mathbf{a} = \mathbf{b}$$

$$\begin{array}{c}
 \text{1st query} \\
 \\
 \\
 \\
 \text{n-th query}
 \end{array}
 \left[\begin{array}{ccccc}
 X_{11} & X_{12} & & & X_{17} \\
 & & & & \\
 & & & & \\
 & & & & \\
 X_{n1} & X_{n2} & & & X_{n7}
 \end{array} \right]
 \begin{bmatrix} a_1 \\ a_2 \\ \\ \\ a_7 \end{bmatrix}
 =
 \begin{bmatrix} b_1 \\ b_2 \\ \\ \\ b_n \end{bmatrix}$$

Query feedbacks

In matrix form:

$$\mathbf{X} \mathbf{a} = \mathbf{b}$$

and the least-squares estimate for \mathbf{a} is

$$\mathbf{a} = \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b}$$

according to property C(1)

(let $\mathbf{X} = \mathbf{U} \mathbf{\Lambda} \mathbf{V}^T$)

Query feedbacks - enhancements

The solution

$$\mathbf{a} = \mathbf{V} \mathbf{\Lambda}^{(-1)} \mathbf{U}^T \mathbf{b}$$

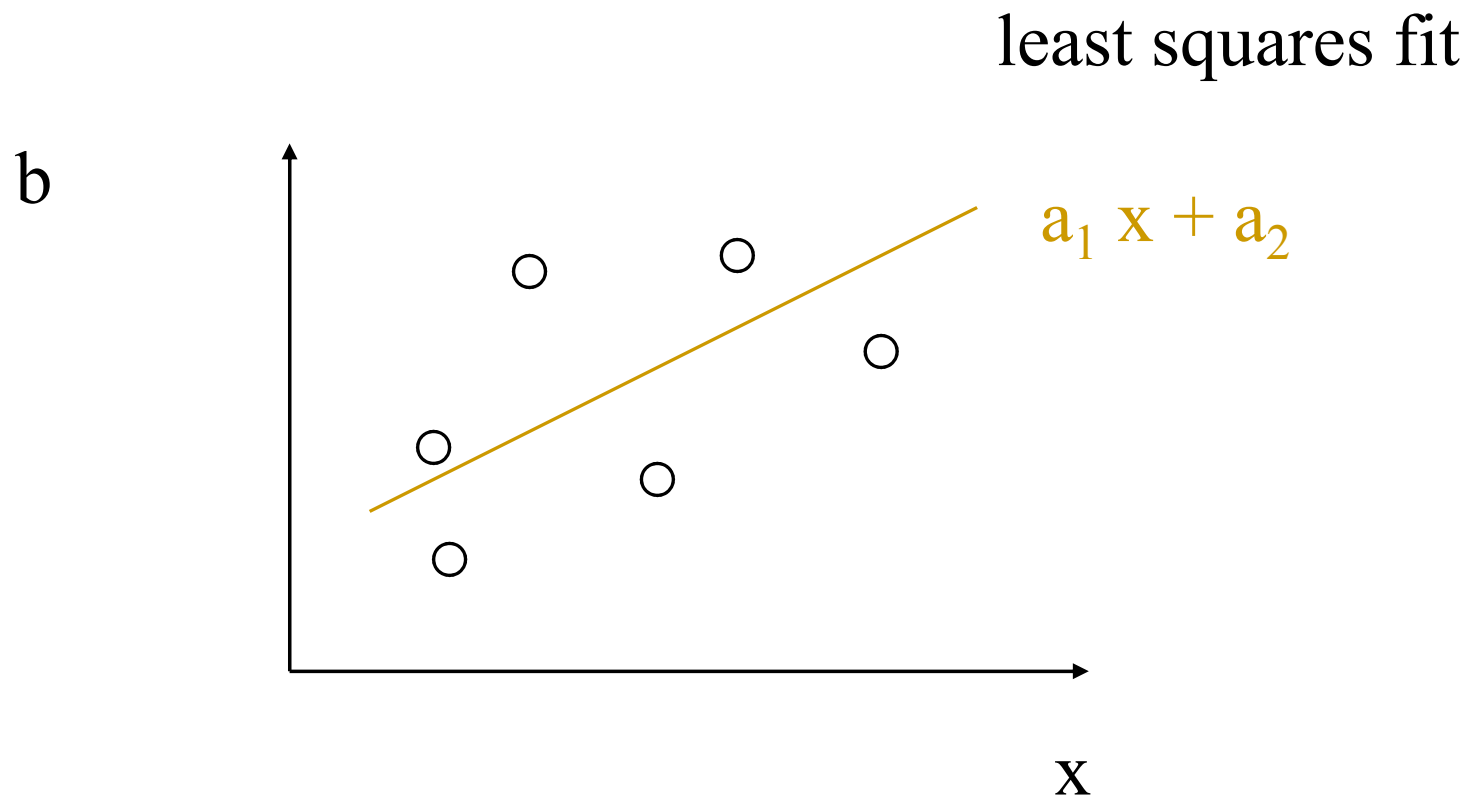
works, but needs expensive SVD each time
a new query arrives

GREAT Idea #3: Use ‘Recursive Least Squares’, to adapt \mathbf{a} incrementally.

Details: in paper - intuition:

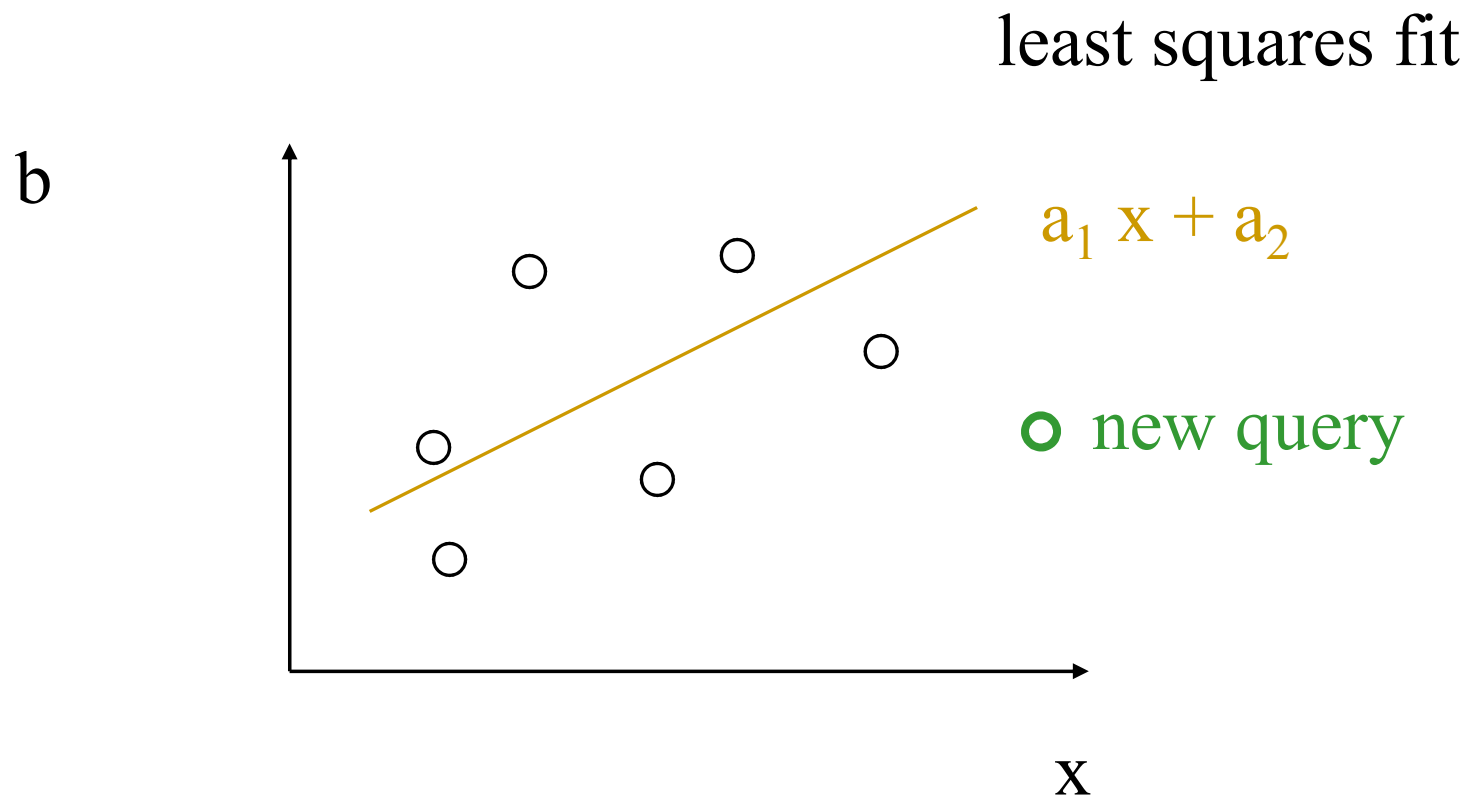
Query feedback - enhancements

Intuition:



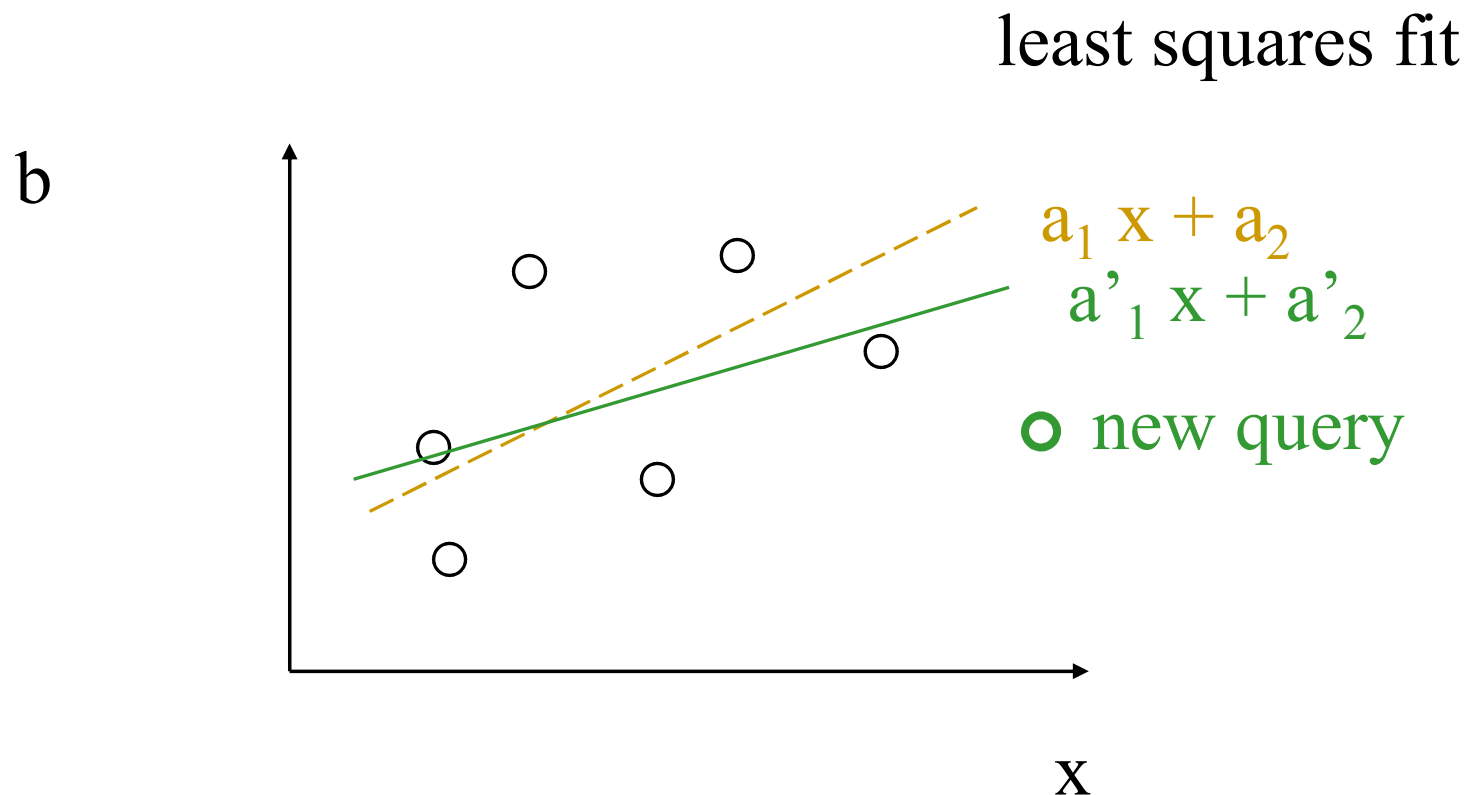
Query feedbacks - enhancements

Intuition:



Query feedbacks - enhancements

Intuition:



Query feedbacks - enhancements

the new coefficients can be quickly computed from the old ones, plus statistics in a (7×7) matrix

(no need to know the details, although the RLS is a brilliant method)

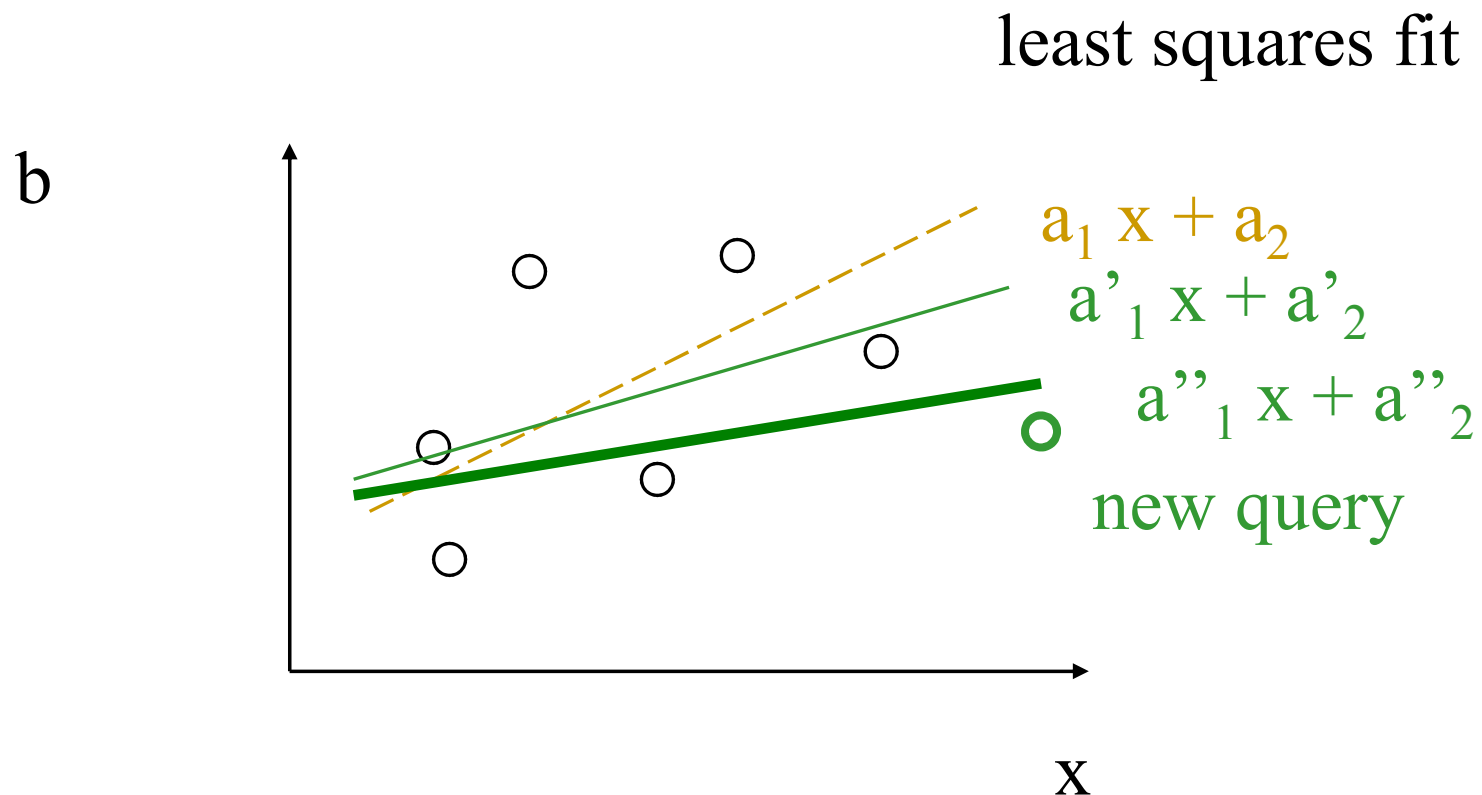
Query feedbacks - enhancements

GREAT idea #4: ‘forgetting’ factor - we can even down-play the weight of older queries, since the data distribution might have changed.

(comes for ‘free’ with RLS...)

Query feedbacks - enhancements

Intuition:



Query feedbacks - conclusions

SVD helps find the Least Squares solution, to adapt to query feedbacks

(RLS = Recursive Least Squares is a great method to incrementally update least-squares fits)

Outline

☒ SVD Properties

☒ Query feedback

 ☐ **Conclusion**

Conclusions

- SVD: a **valuable** tool
- given a document-term matrix, it finds ‘concepts’ (LSI)
- ... and can reduce dimensionality (KL)
- ... and can find rules (PCA; RatioRules)

Conclusions cont'd

- ... and can find fixed-points or steady-state probabilities (google/ Kleinberg/ Markov Chains)
- ... and can solve optimally over- and under-constrained linear systems (least squares / query feedbacks)

References

- Chen, C. M. and N. Roussopoulos (May 1994). Adaptive Selectivity Estimation Using Query Feedback. Proc. of the ACM-SIGMOD , Minneapolis, MN.