EE270
Large scale matrix computation, optimization and learning

Instructor : Mert Pilanci

Stanford University

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Randomized Linear Algebra and Optimization
Lecture 18: Generalized Least Squares Problems and Randomized Low Rank Approximations

Recap: Low-rank matrix approximations

- Singular Value Decomposition (SVD)
- $A = U \Sigma V^T$
- takes $O(nd^2)$ time for $A \in R^{n \times d}$
- best rank-k approximation is $A_k := U_k \Sigma_k V_k^T = \sum_{i=1}^{k} \sigma_i u_i v_i^T$
- $\|A - A_k\|_2 \leq \sigma_{k+1}$

Recap: Randomized low-rank matrix approximations

idea: sample some rows/sketch $A \in \mathbb{R}^{n \times d}$ to get $C \in \mathbb{R}^{n \times m}$

- $C = AS$ where $S \in \mathbb{R}^{d \times m}$ is a sampling/sketching matrix
- we have $AA^T \approx CC^T$

then consider the best approximation of A

in the range of $C = AS$

$$\min_X \|CX - A\|_F$$

- also called CX decomposition
- $\tilde{A}_m := CX^* = CC^\dagger A$ is a randomized rank-m approximation

$$(AS)(AS)^\dagger \approx A$$

Recap: Randomized Singular Value Decomposition

- CX decomposition provides the approximation

$$(AS)(AS)^{\dagger}A \approx A$$

- calculate QR decomposition of $AS = QR$
- then $QQ^TA \approx A$, i.e., Q approximates the range space of A
- calculate the SVD $Q^TA = U\Sigma V^T$
- approximate SVD of A is $A \approx (QU)\Sigma V^T$

Analysis of Randomized Low Rank Approximations

- CX decomposition: form sketch AS, and find the best approximation of A in the range of AS

$$X^* = \arg\min_X \|ASX - A\|_F^2 = (AS)^\dagger A$$

- approximation $ASX^* = (AS)(AS)^\dagger A \approx A$
- yields randomized SVD : $AS = QR$ and $Q^T A = U\Sigma V^T$
- Let $A = U\Sigma V^T$ and $A_k = \sum_{i=1}^k \sigma_k u_k v_k^T$, i.e., best rank-k approximation of A
- note that

$$\|AS\underbrace{(AS)^\dagger A}_{X^*} - A\|_F^2 \leq \|AS(A_kS)^\dagger A_k - A\|_F^2$$

$$= \|A_k^T(S^T A_k^T)^\dagger S^T A^T - A^T\|_F^2$$

Analysis of Randomized Low Rank Approximations

- approximation error

$$\|AS\underbrace{(AS)^{\dagger}A}_{X^*} - A\|_F^2 \le \|AS(A_kS)^{\dagger}A_k - A\|_F^2$$

$$= \|A_k^T(S^TA_k^T)^{\dagger}S^TA^T - A^T\|_F^2$$

$$= \|A_k^T\tilde{X} - A^T\|_F^2$$

where

$$\tilde{X} := \arg\min_X \|S^TA_k^TX - S^TA^T\|_F^2$$

Analysis of Randomized Low Rank Approximations

- approximation error

$$
\begin{aligned}
\|AS\underbrace{(AS)^{\dagger}A}_{X^*}-A\|_F^2 &\leq \|AS(A_kS)^{\dagger}A_k - A\|_F^2 \\
&= \|A_k^T(S^TA_k^T)^{\dagger}S^TA^T - A^T\|_F^2 \\
&= \|A_k^T\tilde{X} - A^T\|_F^2
\end{aligned}
$$

where

$$\tilde{X} := \arg\min_X \|S^TA_k^TX - S^TA^T\|_F^2$$

- identical to sketching the Generalized Least Squares problem

$$\min_X \|A_k^TX - A^T\|_F^2$$

Generalized Least Squares Problems

$$\min_{X} \|AX - B\|_F^2$$

- Least Squares problem with multiple right-hand-sides
  $B = [b_1, \ldots, b_r]$
  $X = [x_1, \ldots, x_r]$

$$\min_{x_1,\ldots,x_r} \sum_{i=1}^{r} \|Ax_i - b_i\|_2^2$$

- optimal solution

$$\begin{aligned} X^* &= [x_1^*, \ldots, x_r^*] \\ &= [A^\dagger b_1, \ldots, A^\dagger b_r] \\ &= A^\dagger B \end{aligned}$$

Left Sketching Generalized Least Squares Problems

- original problem

$$X^* := \arg\min_X \|AX - B\|_F^2$$

- form sketches of the data SA and SB, e.g.,

  uniform row sampling, weighted sampling, Gaussian, ± 1 i.i.d, CountSketch, FJLT...

$$\hat{X} := \arg\min_X \|SAX - SB\|_F^2$$

$$\begin{aligned}\hat{X}_i &= \arg\min_{x_i} \|SAx_i - Sb_i\|_2^2 \\ &= (SA)^\dagger (Sb_i)\end{aligned}$$

- left-sketch applied to simple Least Squares problem $\min_{x_i} \|Ax_i - b_i\|_2^2$

Recall Gaussian Sketch Analysis

- Let $A \in \mathbb{R}^{n\times d}$, $S \in \mathbb{R}^{m\times n}$ be i.i.d. Gaussian

$$x^* := \arg\min_{x\in\mathbb{R}^d} \underbrace{\|Ax - b\|_2^2}_{f(x)} \quad \text{and} \quad \tilde{x} = \arg\min_{x\in\mathbb{R}^d} \|SAx - Sb\|_2^2$$

- Conditioned on the matrix SA

$$A(\tilde{x} - x^*) \sim N\Big(0, \frac{f(x^*)}{m} A(A^T S^T SA)^{-1} A\Big)$$

Recall Gaussian Sketch Analysis

- Let $A \in \mathbb{R}^{n \times d}$, $S \in \mathbb{R}^{m \times n}$ be i.i.d. Gaussian

$$x^* := \arg\min_{x \in \mathbb{R}^d} \underbrace{\|Ax - b\|_2^2}_{f(x)} \quad \text{and} \quad \tilde{x} = \arg\min_{x \in \mathbb{R}^d} \|SAx - Sb\|_2^2$$

- Conditioned on the matrix SA

$$A(\tilde{x} - x^*) \sim N\Big(0, \frac{f(x^*)}{m} A(A^T S^T SA)^{-1} A\Big)$$

- taking expectation over SA, and using $\mathbb{E}\left[(A^T S^T SA)^{-1}\right] = (A^T A)^{-1} \frac{m}{m-d-1}$ we get

$$\begin{aligned}
\mathbb{E}\|A(\tilde{x} - x^*)\|_2^2 &= \frac{f(x^*)}{m-d-1} trA(A^T A)^{-1} A \\
&= f(x^*) \frac{\textbf{rank}(A)}{m-d-1} = f(x^*) \frac{d}{m-d-1}
\end{aligned}$$

Left Sketching Generalized Least Squares Problems

- original problem and left-sketch

$$X^* := \arg\min_X \|AX - B\|_F^2 \quad \text{and} \quad \hat{X} := \arg\min_X \|SAX - SB\|_F^2$$

- x_i: i-th column of $\hat{X}$ satisfies

$$\hat{x}_i = \arg\min_{x_i} \|SAx_i - Sb_i\|_2^2$$

- For a Gaussian sketching matrix S we have

$$\mathbb{E}\|A(\hat{x}_i - x_i^*)\|_2^2 = \|Ax_i^* - b_i\|_2^2 \frac{d}{m-d-1}$$

implies

$$\mathbb{E}\|A(\hat{X} - X^*)\|_F^2 = \sum_{i=1}^{r} \|Ax_i^* - b_i\|_2^2 \frac{d}{m-d-1}$$
$$= \|AX^* - B\|_F^2 \frac{d}{m-d-1}$$

Left Sketching Optimality Gap

- suppose that $\textbf{rank}(A) = r$
- original problem and left-sketch

$$X^* := \arg\min_X \|AX - B\|_F^2 \quad \text{and} \quad \hat{X} := \arg\min_X \|SAX - SB\|_F^2$$

$$\mathbb{E}\|A(\hat{X} - X^*)\|_F^2 = \|AX^* - B\|_F^2 \frac{r}{m-r-1}$$

$$\begin{aligned}
\mathbb{E}\|A\hat{X} - B\|_F^2 &= \mathbb{E}\|AX^* - B + A(\hat{X} - X^*)\|_F^2 \\
&= \|AX^* - B\|_F^2 + \mathbb{E}\|A(\hat{X} - X^*)\|_F^2 \\
&= \|AX^* - B\|_F^2 \left(1 + \frac{r}{m-r-1}\right) \\
&= \|AX^* - B\|_F^2 \frac{m-1}{m-r-1}
\end{aligned}$$

Back to Randomized Low Rank Approximations

- approximation error

$$
\begin{aligned}
\mathbb{E}\|AS\underbrace{(AS)^\dagger A}_{X^*}-A\|_F^2 &\leq \mathbb{E}\|AS(A_kS)^\dagger A_k - A\|_F^2 \\
&= \|A_k^T(S^TA_k^T)^\dagger S^TA^T - A^T\|_F^2 \\
&= \mathbb{E}\|A_k^T\tilde{X} - A^T\|_F^2 \\
&\leq \frac{m-1}{m-k-1}\|A_k^T(A_k^T)^\dagger A^T - A^T\|_F^2 \\
&\leq \frac{m-1}{m-k-1}\|A(A_kA_k^\dagger - I)\|_F^2 \\
&\leq \frac{m-1}{m-k-1}\|A_k - A\|_F^2
\end{aligned}
$$

Randomized Low Rank Approximation and Randomized SVD Error Bound

- CX decomposition and randomized SVD
- $AS(AS)^{\dagger}A \approx A$
- final Frobenious norm error bound

$$\mathbb{E}\|AS(AS)^{\dagger}A - A\|_F^2 \leq \frac{m-1}{m-k-1}\|A_k - A\|_F^2$$

- valid for any $k \in \{1, \ldots, \mathbf{rank}(A)\}$

Randomized Low Rank Approximation and Randomized SVD Error Bound

- CX decomposition and randomized SVD
- $AS(AS)^{\dagger}A \approx A$
- final Frobenious norm error bound

$$\mathbb{E}\|AS(AS)^{\dagger}A - A\|_F^2 \leq \frac{m-1}{m-k-1}\|A_k - A\|_F^2$$

- valid for any $k \in \{1, ..., \textbf{rank}(A)\}$
- define the oversampling factor $\ell := m - k - 1$

$$\|AS(AS)^{\dagger}A - A\|_F^2 \leq (1 + \frac{k}{\ell})\|A_k - A\|_F^2$$

Reducing the Error: Power Iteration

- error bounds depend on tail singular values

$$\|A_k - A\|_F^2 = \sum_{j=k+1}^{\textbf{rank}(A)} \sigma_j^2$$

- idea: compute the sketch of $(AA^T)^q A$

$$C = (AA^T)^q AS$$

  where q is an integer parameter
- $CC^\dagger A \approx A$

  $CC^\dagger$ approximates the range of A better for $q \geq 1$
- singular values of $(AA^T)^q A$ are $\sigma_i(A)^{2q+1}$

  where $\sigma_i(A)$ are the singular values of A