All Pairs Similarity via matrix multiplication-Assignment Q5 hint

- If A is an nxm matrix containing the n-dimensional vectors (purchase histories) for *m* customers, we can compute all pairs similarity very straightforwardly.
- First compute all of the dot products using A^T.A e.g.

$$\begin{pmatrix} 1 & 2 & 3 \\ -1 & 0 & 3 \end{pmatrix} \begin{pmatrix} 1 & -1 \\ 2 & 0 \\ 3 & 3 \end{pmatrix} = \begin{pmatrix} 14 & 8 \\ 8 & 10 \end{pmatrix}$$

 Then take every element on the leading diagonal and divide all of the elements in its containing row and column by it's square root:

$$\begin{pmatrix} 14/\sqrt{14\times14} & 8/\sqrt{14\times10} \\ 8/\sqrt{10\times14} & 10/\sqrt{10\times10} \end{pmatrix} = \begin{pmatrix} 1 & 4/\sqrt{35} \\ 4/\sqrt{35} & 1 \end{pmatrix}$$
 (length of vector i times length of vector j)]

Divide i, i component by

- Matrix multiplication can be done in $O(m^2n)$, but can use Strassen's algorithm for large data.
- Dividing every element is O(m²) so...
- All pairs similarity can be done in less than $O(m^2n)$