

Applications of Matrix Factorizations

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> Lab Sistem Cerdas Online Seminar Series #5 Thursday, July 30th 2020

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Data Representation





Document-Term Matrix

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Data Representation

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Color Image Representation in Matrix



Dimensionality Reduction

- Dimensionality reduction is an effective method to represent data by finding factorizations of a matrix.
- Matrix factorization is one of the methods for dimensionality reduction and it has been applied in many applications.
- Matrix factorization methods in feature extraction reduce a matrix into constituent parts, that make the algorithm much easier and improve its performance and less computation load.

Explaining Data by Factorization General Formulation



"regressors"

"dictionary" "patterns" "topics" "activation coefficients", "expansion coefficients

Illustration by C. Févotte

Matrix Factorization Methods



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Principal Component Analysis (PCA) Linear Discriminant Analysis (LDA) Locally Linear Embedding (LLE)

Independent Component Analysis (ICA)

Partial Least Squares (PLS)

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Face Images by PCA Eigenfaces



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Red pixels indicate **negative values!** How to interpret this?

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In the Real World

Data is always non-negative by nature

- Image pixel intensities
- Signal intensities
- Occurrence counts
- Gene expression data
- User rating scores
- Chemical compound concentration
- Stock market values
- Food or energy consumption

The **non-negativity constraints** allows the intuitive interpretation as the real understanding of the original data.

.



Nonnegative Matrix Factorization

NMF aims to find low dimensional approximation to the original matrix using two **nonnegative** matrices



NMF provides an unsupervised linear representation of the data

Face Images by NMF Eigenfaces



sparsity.



The work of Lee and Seung (1999) for "learning the parts-based representation of faces" has brought much attention to NMF in the data mining and machine learning field. Nonnegativity leads to part-based decompositions of object.
 Nonnegativity induces

Figure from Lee and Seung (1999)

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Nonnegative Matrix Factorization in Universitas Gadjah Mada Notation I



The standard NMF is usually formulated as an optimization:

 $\min_{W,H} D(V||WH) \text{ s.t. } W \ge 0, H \ge 0$

where D(V||WH) is divergence function to measure the distance or error between V and WH.

Nonnegative Matrix Factorization in Universitas Gadjah Mada **Notation II**

There are two commonly used **divergence functions** that quantify the error of the approximation to solve NMF model.

Euclidean distance (Frobenius norm) $D_{Fro}(V || WH) = || V - WH ||_F^2 = \sum_{i,i} (v_{ii} - \sum_{k=1}^k w_{ik} h_{ki})^2$

Kullback-Leibler divergence $D_{KL}(V||WH) = \sum_{i,j} \left(v_{ij} \log \frac{v_{ij}}{y_{ij}} - v_{ij} + y_{ij} \right)$ where $Y = [y_{ii}] = WH$.

Nonnegative Matrix Factorization

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There are several algorithms that have been developed to solve the NMF problem

Multiplicative Update Rule Algorithm

Gradient Descent Algorithm

Alternating Least Squares Algorithm

Optimization methods of NMF produce a sequence of iterations

Multiplicative Update Rule



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Algorithm Multiplicative Update Rule of NMF with Frobenius norm

Input: $V \in R_{mxn}$ **Output:** $W \in R_{mxk}$, $H \in R_{kxn}$ 1: Initialize $W^{(0)} \in R_{mxk} = rand(m, k)$ $H^{(0)} \in R_{kxn} = rand(k, n)$ 2: **for** t = 1:maxiter 3: Update $H_{kn}^{(t)} \leftarrow H_{kn}^{(t-1)} \frac{(w^{(t-1)T}v)_{kn}}{w_{kn}^{(t-1)T}(w^{(t-1)H})_{kn}}$ 4: Update $W_{mk}^{(t)} \leftarrow W_{mk}^{(t-1)} \frac{(v^{(t-1)H})_{mk}}{(w^{(t-1)H})_{mk}H_{mk}^{(t-1)T}}$ 5: Convergence condition testing 6: t= t+1 7: end for

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Gradient Descent Algorithm



Gradient descent algorithm apply the update rules using **step size** and **the partial derivatives of objective function**.

Algorithm The Gradient Descent Algorithm of NMF

Input: $V \in R_{mxn}$ **Output:** $W \in R_{mxk}$, $H \in R_{kxn}$ 1: Initialize $W^{(0)} \in R_{mxk} = rand(m, k)$ $H^{(0)} \in R_{kxn} = rand(k, n)$ 2: **for** t = 1: maxiter Update $H \leftarrow H - \beta_H \frac{\partial O}{\partial H}$ 3: (nonneg) Set all negative elements in H to 0 Update W \leftarrow W $-\beta_W \frac{\partial 0}{\partial W}$ 4: (nonneg) Set all negative elements in W to 0 5: Convergence condition testing 6: t = t + 17: end for

The partial derivatives equation $O_{Fro_NMF}(V || WH) = O_{Fro_NMF}(W, H)$ $= ||V - WH||_F^2$ $= Tr(V - WH)^T(V - WH)$ $= Tr(V^TV - 2H^TW^TV + H^TW^TWH)$

The gradient of the function $O_{Fro_NMF}(W, H)$ $\nabla_W O_{Fro_NMF}(W, H) = \frac{\partial O}{\partial W} = -VH^T + WHH^T$ $\nabla_H O_{Fro_NMF}(W, H) = \frac{\partial O}{\partial H} = -W^TV + W^TWH$

The step size parameters β_W and β_H vary depending on the algorithm.



Application of Matrix Factorizations for Topic Modeling and Document Clustering

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Data Representation



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Document-Term Matrix

(https://en.wikipedia.org/wiki/Topic_model)

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Nonnegative Matrix Factorization for Topic Modeling and Document Clustering

$$V_{F \times N} \approx W_{F \times K} \times H_{K \times N}$$







Document-Term Matrix

	d_1	d_2	d_3
term_1	1	0	0
term_2	0	1	1
term_n	2	0	1

Basis/Features Matrix

	topic_1	topic_2
term_1	0.5	0
term_2	0	0.5
term_n	1	0

Coefficient Matrix

	d_1	d_2	d_3
topic_1	1	0	0
topic_2	0	1	1

https://www.cc.gatech.edu/~hpark/papers/nmf_book_chapter.pdf



Matrix Factorization Methods for Topic Modeling and Document Clustering

Non-negative Matrix Factorization (NMF)

Latent Dirichlet Allocation (LDA)

Singular Value Decomposition (SVD)

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Applications of Matrix Factorizations for Gene Expression Analysis

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Nonnegative Matrix Factorization for Clustering Tumor Subtypes w A (rank M) (rank k=2) M observables k metagenes M samples (samples) metagenes features (genes) metagene expression profile genes 7 Z samples Class 1 Class 2

https://doi.org/10.1073/pnas.0308531101

Matrix Factorization Methods for Clustering Tumor Subtypes



TABLE 4 The Accuracy of Clustering on Leukemia Dataset

Number of types	samples	NMF	NMFL21	RMNMF	RSGNMF	GDNMF	GNMF	orth-NMF	K-means
K = 2	38	92.10%	97.38%	92.10%	86.84%	92.10%	92.10%	92.10%	94.70%
K = 3	38	86.84%	89.47%	92.10%	84.21%	92.10%	94.83%	84.21%	81.50%

https://www.researchgate.net/publication/313454264

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Applications of Matrix Factorizations for Collaborative Filtering Recommendation System

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Recommender System Techniques



Content-Based Filtering

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recommend the item based on the similarity of item that highly rated by user before



Collaborative Filtering

recommend the item based on based on the idea that people who share the same interest in certain kind of items will also share the same interest in some other kind of items

https://d4datascience.wordpress.com/2016/07/22/recommender-systems-101/

Collaborative Filtering Approaches



Types of collaborative filtering approaches

https://en.wikipedia.org/wiki/Collaborative filtering

Matrix Factorizations for Collaborative Filtering Recommendation System



Visualization of Matrix Factorization

Assumes that latent factors exist in user/movies

https://towardsdatascience.com/various-implementations-of-collaborative-filtering-100385c6dfe0

Matrix factorization and Embeddings for Neural Networks



Linear and nonlinear layers

Input (X)

Target (Y)

Users	Movies	User latent features	Movie latent features
esse	Waking Life	0204284824	0105503728
lesse	Boyhood		
lesse	Before Sunset	1	
Celine	Waking Life	1	
Celine	Boyhood	·····	
Celine	Before Sunset	1	
Richard	Waking Life	2.2, 1.4, 2, 1.8, 4.4	0.1, 0.25, 4.5, 3.1, 2
Richard	Boyhood		
Richard	Before Sunset	1	
	•	- 1	



Matrix Factorization Methods for Collaborative Filtering Recommendation System

Non-ne Mat Factoriz (NM	gative rix zation IF)	Proba Ma Factor (PN	Singular Value Decomposition (SVD)			
	Princ	cipal	Deep	Ma	atrix	

Component Analysis (PCA) Deep Matrix Factorization (DMF)





Applications of Matrix Factorizations for Image Processing

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Face Images by NMF



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Illustration by C. Fevotte



Image Reconstruction using Eigenfaces



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Original images corrupted by occlusion from ORL dataset



NMF_EUD







NMF_KL



SpatialNMF



NMF_PGD



CoupledNMF





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Figures by DUK Putri

Face Recognition







CMF will be decomposed the complex-valued matrix into two matrices of bases and coefficients.

- □ The real data matrix is transformed into a complex number based on the Euler representation
- Wirtinger's calculus is used to compute derivative of the cost function.
- The gradient descent method is used to solve complex matrix factorization problems.

Transform Real to Complex Field



- □ Let the input data matrix $V = (V_1, V_2, ..., V_N)$ contains N data vectors as columns.
- \Box Using the Euler's formula, the elements of real matrix V are normalized and transformed into a complex number field to yield the complex data matrix Z.

The mapping function
$$f: \mathbb{R}^M \to \mathbb{C}^M$$
 defined by:

$$Z_t = f(V_t) = \frac{1}{\sqrt{2}} e^{ia\pi V_t} = \frac{1}{\sqrt{2}} \begin{bmatrix} e^{ia\pi V_t(1)} \\ \vdots \\ e^{ia\pi V_t(M)} \end{bmatrix}$$
where the Euler's formula is

$$e^{ia\pi V_t} = \cos(a\pi V_t) + i\sin(a\pi V_t)$$

□ The nonlinear function *f* is a special feature mapping which transform the real valued features to complex feature space.

Complex Matrix Factorization Notation I



Given a matrix $Z \in C^{m \times n}$, find two matrices $W \in C^{m \times k}$ and $H \in C^{k \times n}$ that minimize the objective function using Euclidean distance (Frobenius norm)

$$O_{CMF}(W, H) = \frac{1}{2} ||Z - WH||_{F}^{2}$$

□These problem can be solved by using **block coordinate descent (BCD)** with two matrix block alternatingly to obtain a local solution

Complex Matrix Factorization Notation II



□With W fixed, the optimization objective function is modified as follows $\min_{H} O(H) = \min_{H} \left(\frac{1}{2} ||Z - WH||_{F}^{2}\right)$ □ To solve the subproblem, the one variable O(H) is treated as bivariable

I to solve the subproblem, the one variable O(H) is treated as bivariable function $O(H, H^*)$

$$O(H, H^*) = \frac{1}{2} Tr(Z^H Z - 2(H^*)^T W^H Z + (H^*)^T W^H W H)$$

□ The gradient descent method is utilized to update the current solution $H^{(t)}$ to $H^{(t+1)}$

$$H^{(t+1)} = H^{(t)} - \boldsymbol{\beta}^{(t)} \boldsymbol{\nabla}_{H^*} \mathbf{O} \left(H^{(t)}, H^{*(t)} \right)$$

 \Box where $\beta^{(t)}$ is the step size. Backtracking line search (Armijo rule) is used to estimate step size

The first order partial derivative with respect to H^* for have the form $\nabla_{H^*}O(H, H^*) = -W^H Z + W^H WV$

With H fixed, the update rule for obtaining W is $W = H^{\ddagger}Z$, where \ddagger denoted the Moore-Penrose pseudoinverse.

Complex Matrix Factorization Stopping Condition



Algorithm								
Complex Gradient Descent Algorithm								
Input: Z, H, $0 < \mu < 1, 0 < \sigma < 1$								
Output: H								
1. Initialize any feasible $H^{(0)}$								
$\operatorname{Set} \beta^{(0)} = 1$								
2. repeat								
(a) Compute gradient $\nabla_{H^*}O(H^{(t)}, H^{*(t)})$								
(b) for t = 1, 2,								
(b1) Assign $\beta^{(t)} \leftarrow \beta^{(t-1)}$								
(b2) if $\beta^{(t)}$ satisfies								
repeat								
$\beta^{(t)} = \beta^{(t)}/\mu$								
until either $\beta^{(t)}$ does not satisfy								
or $H(\beta^{(t)}/\mu) = H(\beta^{(t)})$								
else								
repeat								
$\beta^{(t)} = \beta^{(t)} \mu$								
until $\beta^{(t)}$ satisfies								
(b3) set $H^{(t+1)} = H^{(t)} - \beta^{(t)} \nabla_{H^*} O(H^{(t)}, H^{*(t)})$								
until Stopping criterion is satisfied								

The **complex gradient descent (CGD) method** for optimizing the objective function.

An ideal criterion can be used to stop the iterative process when a **local minimum of the objective function is reached**.

The stopping condition is adapted by applying the follow condition $\|\nabla_{H^*} O(H)\|_F \leq \varepsilon$

where ε is pre-defined threshold.

Extensions of CMF





2

3

Sparse Complex Matrix Factorization using Ridge Term (SCMF-L₂) which used L_2 -norm regularization to provide smoothness of the coefficient matrix.

Spatial Complex Matrix Factorization (SpatialCMF) used spatial locality using pixel dispersion penalty to the basis matrix.

Coupled Complex Matrix Factorization (CoupledCMF) used combination of pixel images representation and class activity annotation

Results of Face Recognition Rate



un-occluded ORL dataset with different subspace dimensions

k	NMF_ EUD	NMF_ KL	NMF_ PGD	CMF	SNMF	SCMF	SCMF-L ₂	GNMF	GCMF	Spatial NMF	Spatial CMF	Coupled NMF	Coupled CMF
10	0,8781±	0,8720±	0,8789±	0,9194±	0,8532±	0,9216±	0,9298±	0,8913±	0,9183±	0,1373±	0,9084±	0,9412±	0,9933±
	0,0246	0,0242	0,0277	0,0258	0,0350	0,0250	0,0206	0,0284	0,0227	0,0684	0,0248	0,0879	0,0093
20	0,9134±	0,9081±	0,9118±	0,9398±	0,9132±	0,9437±	0,9475±	0,9212±	0,9406±	0,2708±	0,9308±	0,9657±	0,9892±
	0,0246	0,0234	0,0260	0,0181	0,0280	0,0177	0,0147	0,0255	0,0223	0,2533	0,0170	0,0417	0,0093
30	0,9322±	0,9307±	0,9343±	<u>0,9585±</u>	0,9242±	0,9545±	0,9601±	0,9361±	0,9552±	0,9377±	0,9444±	0,9666±	0,9902±
	0,0216	0,0176	0,0220	<u>0,0188</u>	0,0236	0,0168	0,0148	0,0225	0,0166	0,0164	0,0237	0,0246	0,0053
40	0,9334±	0,9349±	0,9376±	0,9548±	<u>0,9315±</u>	<u>0,9567±</u>	<u>0,9619±</u>	0,9388±	<u>0,9585±</u>	0,9392±	0,9488±	0,9767±	0,9875±
	0,0247	0,0223	0,0218	0,0196	<u>0,0203</u>	<u>0,0167</u>	<u>0,0199</u>	0,0169	<u>0,0174</u>	0,0232	0,0167	0,0109	0,0075
50	<u>0,9390±</u>	<u>0,9362±</u>	<u>0,9400±</u>	0,9510±	0,9288±	0,9546±	0,9600±	0,9453±	0,9507±	0,9459±	0,9430±	<u>0,9785±</u>	0,9860±
	<u>0,0140</u>	<u>0,0190</u>	<u>0,0195</u>	0,0169	0,0188	0,0178	0,0132	0,0198	0,0209	0,0194	0,0215	<u>0,0101</u>	0,0039
60	0,9371±	0,9276±	0,9362±	0,9535±	0,9288±	0,9529±	0,9609±	0,9456±	0,9567±	0,9470±	0,9431±	0,9773±	0,9860±
	0,0204	0,0227	0,0185	0,0191	0,0227	0,0173	0,0168	0,0190	0,0182	0,0149	0,0213	0,0078	0,0051
70	0,9330±	0,9358±	0,9285±	0,9517±	0,9270±	0,9501±	0,9607±	0,9397±	0,9498±	0,9470±	0,9502±	0,9776±	0,9855±
	0,0238	0,0152	0,0210	0,0206	0,0224	0,0222	0,0114	0,0203	0,0184	0,0131	0,0187	0,0109	0,0059
80	0,9322±	0,9354±	0,9225±	0,9522±	0,9306±	0,9483±	0,9614±	0,9507±	0,9517±	0,9535±	0,9385±	0,9780±	0,9850±
	0,0207	0,0197	0,0263	0,0172	0,0197	0,0178	0,0119	0,0204	0,0171	0,0134	0,0221	0,0084	0,0062
90	0,9317±	0,9232±	0,9386±	0,9533±	0,9218±	0,9505±	0,9616±	<u>0,9525±</u>	0,9512±	0,9464±	0,9443±	0,9775±	0,9835±
	0,0247	0,0192	0,0184	0,0140	0,0223	0,0154	0,0118	<u>0,0150</u>	0,0199	0,0166	0,0151	0,0093	0,0075
100	0,9332±	0,9194±	0,9229±	0,9509±	0,9270±	0,9477±	0,9613±	0,9525±	0,9496±	0,9473±	0,9424±	0,9774±	0,9829±
	0,0247	0,0245	0,0203	0,0168	0,0244	0,0152	0,0162	0,0148	0,0200	0,0175	0,0238	0,0107	0,0075
AVG	0,9263	0,9223	0,9251	0,9485	0,9186	0,9481	0,9565	0,9374	0,9482	0,7972	0,9394	0,9717	0,9869
MAX	0,9390	0,9362	0,9400	0,9585	0,9315	0,9567	0,9619	0,9525	0,9585	0,9535	0,9502	0,9785	0,9933

Results of research by DUK Putri

Results of Face Recognition Rate



Occluded ORL dataset with different Patch Sizes

Patch	NMF_ EUD	NMF_ KL	NMF_ PGD	CMF	SNMF	SCMF	SCMF-L ₂	GNMF	GCMF	Spatial NMF	Spatial CMF	Coupled NMF	Coupled CMF
45.45	0,8296±	0,8366±	0,8314±	0,9314±	0,8157±	0,9319±	0,9444±	0,8610±	0,9320±	0,8456±	0,9176±	0,9823±	0,9872±
15x15	0,0270	0,0303	0,0325	0,0181	0,0263	0,0275	0,0208	0,0239	0,0181	0,0370	0,0267	0,0091	0,0050
	0,6340±	0,6510±	0,6461±	0,8736±	0,6371±	0,8650±	0,8794±	0,7086±	0,8605±	0,6641±	0,8513±	0,9836±	0,9882±
20x20	0,0368	0,0462	0,0339	0,0234	0,0398	0,0210	0,0296	0,0296	0,0267	0,0386	0,0390	0,0089	0,0074
	0,4090±	0,4380±	0,4173±	0,7009±	0,4225±	0,6946±	0,7202±	0,4922±	0,6889±	0,4492±	0,6858±	0,9880±	0,9925±
25x25	0,0335	0,0307	0,0347	0,0311	0,0567	0,0426	0,0389	0,0555	0,0392	0,0525	0,0528	0,0115	0,0052
00.00	0,2972±	0,3291±	0,3118±	0,5501±	0,3044±	0,5397±	0,5525±	0,3513±	0,5346±	0,3312±	0,5063±	$0,9878\pm$	0,9915±
30X30	0,0379	0,0359	0,0457	0,0489	0,0361	0,0355	0,0373	0,0378	0,0404	0,0457	0,0553	0,0105	0,0043
AVG	0,5425	0,5637	0,5517	0,7640	0,5449	0,7578	0,7741	0,6033	0,7540	0,5725	0,7403	0,9854	0,9899

Results of research by DUK Putri

Convergence Curves of Extensions of NMF and CMF Algorithms





Figures by DUK Putri

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Text mining:

□(Xu et al., 2003; Berry and Browne, 2006; Kim and Park, 2008)

Images:

□unsupervised object discovery (Sivic et al., 2005)

- Dobject and face recognition (Soukup and Bajla, 2008)
- □tagging (Kalayeh et al., 2014)
- denoising and inpainting (Mairal et al., 2010)
- □texture classification (Sandler and Lindenbaum, 2011)
- □ spectral data (Berry et al.)
- □hashing (Monga and Mihcak, 2007)
- □watermarking (Lu et al., 2009)

Electroencephalography (EEG) data:

□ feature extraction (Cichocki and Rutkowski, 2006; Lee et al., 2009) □ artifact rejection (Damon et al., 2013a,b)

https://www.cs.rochester.edu/u/jliu/CSC-576/NMF-tutorial.pdf



Quarter Audio and music processing

- □Source separation (speech) (Virtanen, 2007; Virtanen and Cemgil, 2009; Mohammadiha et al., 2013)
- □Source separation (music) (Durrieu et al., 2009; Ozerov and Fevotte, 2010; Hennequin et al., 2011; Ozerov et al., 2013; Rafii et al., 2013)
- □Signal enhancement/denoising (Wilson et al., 2008; Schmidt et al., 2007; Sun and Mazumder, 2013)
- □Audio inpainting (Roux et al., 2011; Yilmaz et al., 2011)
- Compression (Ozerov et al., 2011b; Nikunen et al., 2011)
- Music transcription (Smaragdis and Brown, 2003; Abdallah and Plumbley, 2004; Vincent et al., 2007; E. Vincent et al., 2008; Févotte et al., 2009; Bertin et al., 2010; Vincent et al., 2010)

https://www.cs.rochester.edu/u/jliu/CSC-576/NMF-tutorial.pdf



□Video processing

- □Video summarization (Cooper and Foote, 2002)
- Dynamic video content representation and scene change detection (Bucak and Gunsel, 2007)
- Onscreen person spotting and shot-type classification (Essid and Fevotte, 2012, 2013)
- □Fingerprinting (Cirakman et al., 2010)
- Action recognition (Krausz and Bauckhage, 2010; Masurelle et al., 2014)
- Compression (Türkan and Guillemot, 2011)

https://www.cs.rochester.edu/u/jliu/CSC-576/NMF-tutorial.pdf



Bioinformatics:

□gene expression analysis (Brunet et al., 2004; Gao and Church, 2005) □protein interaction clustering (Greene et al., 2008)

Other:

Collaborative filtering (Melville and Sindhwai, 2010)

Community discovery (Wang et al., 2010)

□portfolio diversification (Drakakis et al., 2007)

□food consumption analysis (Zetlaoui et al., 2010)

□ industrial source apportionment (Limem et al., 2013)

https://www.cs.rochester.edu/u/jliu/CSC-576/NMF-tutorial.pdf





THANK YOU

