## Sparse Matrix Factorization

Behnam Neyshabur ${ }^{1}$ Rina Panigrahy ${ }^{2}$<br>${ }^{1}$ Toyota Technological Institute at Chicago<br>${ }^{2}$ Microsoft Research

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## Unsupervised Learning

## Unsupervised learning is about describing the data in the best informative way

- Why unsupervised learning?
- Enormous amount of unlabeled data
- Facebook: 300 million new photos are added per day
- Youtube: 150,000 hours of video are uploaded per day
- Multi-task learning
- How to capture properties of data?



## High Level Representation ${ }^{1}$


${ }^{1}$ Image from: http://theanalyticsstore.com/deep-learning

## Deep Networks

$$
Y=\sigma\left(X_{1} \sigma\left(X_{2} \sigma\left(\ldots X_{s}\right)\right)\right)
$$

High $\quad X_{4}$
Features

Pixels


Y

## RBMs, Auto-Encoders

## RBM



$$
\begin{aligned}
& v=\sigma\left(W^{1} h^{1}\right) \\
& h^{1}=\sigma\left(W^{1 \top} v\right)
\end{aligned}
$$

Auto-Encoder


$$
\begin{aligned}
& v=\sigma(W h) \\
& h=\sigma\left(\tilde{W}^{\top} v\right)
\end{aligned}
$$

## Sparsity Assumption

Main Observations:

- Each high level feature is composed of a few low level features
- Each image contains a few high level features.
- We are looking for a compact representation of the data:

$$
Y=\sigma\left(X_{1} \sigma\left(X_{2} \sigma\left(\ldots X_{s}\right)\right)\right)
$$



## Sparse Matrix Factorization

## Problem

Given a matrix $Y$, minimize the total sparsity $\sum_{i=1}^{s} \pi\left(X_{i}\right)$ s.t $Y=\sigma\left(X_{1} \cdot \sigma\left(X_{2} \cdot \sigma\left(\ldots X_{s}\right)\right)\right)^{a}$
${ }^{a} \sigma$ is a term-wise sign function


## Problem

Given a matrix $Y$, minimize the total sparsity $\sum_{i=1}^{s} \pi\left(X_{i}\right)$ s.t. $Y=X_{1} X_{2} \ldots X_{s}$

## Smallest Circuit

## Sparse Matrix Factorization (non-linear) of $Y$

$$
\equiv
$$

Smallest circuit that generates $Y$.


$$
\begin{gathered}
a \mid b: \sigma(a+b-0.5) \\
a \& b: \sigma(a+b-1.5) \\
!a: \sigma(-a)
\end{gathered}
$$

## Problem Settings

- Each $X_{i}$ is a $d$-sparse random matrix
- Each non-zero entry in $X_{i}$ is either +1 or -1 with equal probability

Problem
Let $Y=X_{1} X_{2} \ldots X_{s}$.
Given $Y$, find $X_{1}, \ldots, X_{s}$.
Problem
Let $Y=\sigma\left(X_{1} . \sigma\left(X_{2} . \sigma\left(\ldots X_{s}\right)\right)\right)^{a}$.
Given $Y$, find $X_{1}, \ldots, X_{s}$
${ }^{a} \sigma$ is a term-wise sign function

## A Simple Case: $Y=X_{1} X_{2}$

Sparse Decomposition:

$$
Y=\left[\begin{array}{cccccccc}
+1 & 0 & +1 & 0 & -1 & 0 & 0 & 0 \\
0 & -1 & 0 & +1 & 0 & -1 & 0 & 0 \\
0 & +1 & 0 & 0 & 0 & -1 & 0 & +1 \\
+1 & 0 & +1 & 0 & 0 & 0 & -1 & 0 \\
0 & +1 & 0 & 0 & +1 & 0 & 0 & +1 \\
-1 & 0 & 0 & +1 & 0 & -1 & 0 & 0 \\
0 & -1 & 0 & 0 & +1 & 0 & -1 & 0 \\
0 & 0 & +1 & 0 & 0 & +1 & 0 & +1
\end{array}\right]\left[\begin{array}{cccccccc}
0 & -1 & 0 & +1 & 0 & -1 & 0 & 0 \\
0 & +1 & 0 & 0 & 0 & -1 & 0 & +1 \\
0 & 0 & +1 & 0 & 0 & +1 & 0 & +1 \\
+1 & 0 & +1 & 0 & -1 & 0 & 0 & 0 \\
+1 & 0 & +1 & 0 & 0 & 0 & -1 & 0 \\
0 & +1 & 0 & 0 & +1 & 0 & 0 & +1 \\
-1 & 0 & 0 & +1 & 0 & -1 & 0 & 0 \\
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+1 & 0 & +1 & 0 & 0 & 0 & -1 & 0 \\
0 & +1 & 0 & 0 & +1 & 0 & 0 & +1 \\
-1 & 0 & 0 & +1 & 0 & -1 & 0 & 0 \\
0 & -1 & 0 & 0 & +1 & 0 & -1 & 0 \\
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0 & +1 & 0 & 0 & 0 & -1 & 0 & +1 \\
0 & 0 & +1 & 0 & 0 & +1 & 0 & +1 \\
+1 & 0 & +1 & 0 & -1 & 0 & 0 & 0 \\
+1 & 0 & +1 & 0 & 0 & 0 & -1 & 0 \\
0 & +1 & 0 & 0 & +1 & 0 & 0 & +1 \\
-1 & 0 & 0 & +1 & 0 & -1 & 0 & 0 \\
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\end{array}\right]
$$

Low Rank Decomposition:

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+1 & 0 & +1 & 0 & 0 & 0 & -1 & 0 \\
0 & +1 & 0 & 0 & +1 & 0 & 0 & +1 \\
-1 & 0 & 0 & +1 & 0 & -1 & 0 & 0 \\
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0 & +1 & 0 & 0 & 0 & -1 & 0 & +1 \\
0 & 0 & +1 & 0 & 0 & +1 & 0 & +1 \\
+1 & 0 & +1 & 0 & -1 & 0 & 0 & 0 \\
+1 & 0 & +1 & 0 & 0 & 0 & -1 & 0 \\
0 & +1 & 0 & 0 & +1 & 0 & 0 & +1 \\
-1 & 0 & 0 & +1 & 0 & -1 & 0 & 0 \\
0 & -1 & 0 & 0 & +1 & 0 & -1 & 0
\end{array}\right]
$$

Low Rank Decomposition:

$$
Y=\left[\begin{array}{lll}
+1 & +1 & -1 \\
-1 & +1 & -1 \\
+1 & -1 & +1 \\
+1 & +1 & -1 \\
+1 & +1 & +1 \\
-1 & +1 & -1 \\
-1 & +1 & -1 \\
+1 & +1 & +1
\end{array}\right]\left[\begin{array}{lll}
-1 & +1 & -1 \\
+1 & -1 & +1 \\
+1 & +1 & +1 \\
+1 & +1 & -1 \\
+1 & +1 & -1 \\
+1 & +1 & +1 \\
-1+1 & -1 \\
-1 & +1 & -1
\end{array}\right]^{\top}
$$

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0 & +1 & 0 & 0 & +1 & 0 & 0 & +1 \\
-1 & 0 & 0 & +1 & 0 & -1 & 0 & 0 \\
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+1 & 0 & +1 & 0 & -1 & 0 & 0 & 0 \\
+1 & 0 & +1 & 0 & 0 & 0 & -1 & 0 \\
0 & +1 & 0 & 0 & +1 & 0 & 0 & +1 \\
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-1 & +1 & -1 \\
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-1 & +1 & -1 \\
+1 & -1 & +1 \\
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+1 & +1 & -1 \\
+1 & +1 & -1 \\
+1 & +1 & +1 \\
-1 & +1 & -1 \\
-1 & +1 & -1
\end{array}\right]^{\top}
$$

## A Special Case: $Y=A X$

Dictionary Learning: $A=\left[\begin{array}{lllllll}A_{1} & A_{2} & A_{3} & A_{4} & A_{5} & A_{6} & A_{7}\end{array} A_{8}\right]$

$$
Y=A\left[\begin{array}{cccccccc}
0 & -1 & 0 & +1 & 0 & -1 & 0 & 0 \\
0 & +1 & 0 & 0 & 0 & -1 & 0 & +1 \\
0 & 0 & +1 & 0 & 0 & +1 & 0 & +1 \\
+1 & 0 & +1 & 0 & -1 & 0 & 0 & +1 \\
+1 & 0 & +1 & 0 & 0 & 0 & -1 & 0 \\
0 & +1 & 0 & 0 & +1 & 0 & 0 & 0 \\
-1 & 0 & 0 & +1 & 0 & -1 & 0 & 0 \\
0 & -1 & 0 & 0 & +1 & 0 & -1 & 0
\end{array}\right]
$$

PCA: $A=\left[\begin{array}{lll}A_{1} & A_{2} & A_{3}\end{array}\right]$

$$
Y=A\left[\begin{array}{l}
-1
\end{array}+\begin{array}{ll}
+1 & -1 \\
+1 & -1
\end{array}\right]
$$

## What do we already know?

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A very recent work by Arora et al:

- Polynomial time algorithm for non-linear factorizations of random $d$-sparse networks: $Y=\sigma\left(X_{1} \cdot \sigma\left(X_{2} \cdot \sigma\left(\ldots X_{s}\right)\right)\right)$
- Sparsity $d \leq n^{1 / 5}$
- Depth $s \leq \log _{d} n$.
- When depth $s \leq \log _{d} n$, linear and nonlinear cases are almost the same.


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- Sparsity $d \leq n^{1 / 5}$
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- When depth $s \leq \log _{d} n$, linear and nonlinear cases are almost the same.



## Our Goal

Develope a natural algorithm based on the following fundamental rule:
Neurons that fire together, wire together!


## Main Result

Theorem
If

- $Y=X_{1} X_{2} \ldots X_{s}$
- sparsity $d \leq n^{1 / 6}$
- $s \leq \frac{\sqrt{n}}{d}$
w.h.p. if $X_{i}$ is invertible, there is a natural algorithm that computes $X_{1}, \ldots, X_{s}$ in a polynomial time.


## Intuition



## Intuition



## Intuition



## Intuition



## Intuition



## Intuition



## Intuition



## Intuition



## Intuition



## Intuition



## Intuition



## Intuition



## Proof Sketch

$$
Y=X_{1} X_{2} \ldots X_{s}
$$

## Proof Sketch

$$
Y=\underbrace{X_{1}}_{X} \underbrace{X_{2} \ldots X_{s}}_{Z}
$$

- $Y Y^{\top} \sim X X^{\top}$
- $X X^{\top}=\operatorname{round}\left(Y Y^{\top}\right)$
- Getting $X$ from $X X^{\top}$.
- Recovering $Z$.


## Distribution of $Y$

We want to show that :

$$
x_{i} \cdot x_{j} \sim\left(x_{i} Z\right) \cdot\left(x_{j} Z\right)
$$

Lemma
If

- $q=x_{i} Z$
- $x_{i} \sim \mathcal{N}(0,1)^{n}$
w.h.p. $\Phi_{q}(t) \leq e^{\frac{t^{2}}{2} \pm t^{2} \tilde{O}\left(\frac{\ell}{\sqrt{n}}\right)}$.

Characteristic function is defined as:
$\Phi_{X}(t)=E\left[e^{t X}\right]$ and for a gaussian variable $X$ we have that

$\Phi_{X}(t)=e^{t^{2} / 2}$

## Distribution of $Y Y^{\top}$

## Lemma

If

- $q=x_{i} Z$ and $w=x_{j} Z$.
- $x_{i}, x_{j} \sim \mathcal{N}(0,1)^{n}$
w.h.p.
$\Phi_{q, w}(s, t) \leq e^{\frac{t^{2}+s^{2}}{2} \pm(s+t)^{2} \tilde{O}\left(\frac{e}{\sqrt{n}}\right)}$
$x_{i} x_{j}^{\top}=y_{i} y_{j}^{\top} \pm \frac{1}{2}$



## Recovering $X$ from $X X^{\top}$



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## Recovering $Z$

- By calculating the inverse of $X$ directly: $Z=X^{-1} Y$


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- By iterative corrections:

$$
\operatorname{err}_{n}=Y\left(I-\frac{1}{\alpha} X X^{\top}\right)^{n}
$$

## Conclusion and Future Works

- There exists a simple natural algorithm that is guaranteed to recover random sparse networks of depth $O(\sqrt{n} / d)$.
- Future works:
- Extending the algorithm and proves to non-linear case with $O(\sqrt{n} / d)$ layers.
- Showing that we can recover denser matrices by more careful analysis
- Develop a practical learning method based on the proposed algorithm and evaluate it on the real data


## Thank You!

## Dictionary Learning under Group Sparsity Assumption

## Detection

Do we always need to detect different parts of human body before detecting a human?


## Detection

Do we always need to detect different parts of human body before detecting a human?


## Detection

Do we always need to detect different parts of human body before detecting a human?


## Group Sparsity

- Each group is a high level feature that includes several low level features (parts).
- Each part can be seen in several groups.
- Given matrix $Y$ such that $Y=A X$, find $A$ and $X$ under group sparsity assumption for $X$.


## The general idea

- Detect all groups.
- Find a correlation clustering of groups.
- Show that each cluster corresponds to a part.
- Set $A_{i}$ to be the average over all $Y_{j}$ where $Y_{j}$ has the part $i$.


## Distribution of $Y Y^{\top}$


$E\left[X^{k}\right]$

## Distribution of $Y Y^{\top}$


$E\left[X^{k}\right]=\frac{Q_{1}^{k}}{2 n}$

## Distribution of $Y Y^{\top}$


$E\left[X^{k}\right]=\frac{Q_{1}^{k}}{2 n}+\frac{\left(-Q_{1}\right)^{k}}{2 n}$

## Distribution of $Y Y^{\top}$


$E\left[X^{k}\right]=\frac{Q_{1}^{k}}{2 n}+\frac{\left(-Q_{1}\right)^{k}}{2 n}+\frac{Q_{2}^{k}}{2 n}$

## Distribution of $Y Y^{\top}$


$E\left[X^{k}\right]=\frac{Q_{1}^{k}}{2 n}+\frac{\left(-Q_{1}\right)^{k}}{2 n}+\frac{Q_{2}^{k}}{2 n}+\frac{\left(-Q_{2}\right)^{k}}{2 n}$

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$E\left[X^{k}\right]=\frac{Q_{1}^{k}}{2 n}+\frac{\left(-Q_{1}\right)^{k}}{2 n}+\frac{Q_{2}^{k}}{2 n}+\frac{\left(-Q_{2}\right)^{k}}{2 n}+\ldots$

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$E\left[X^{k}\right]=\frac{Q_{1}^{k}}{2 n}+\frac{\left(-Q_{1}\right)^{k}}{2 n}+\frac{Q_{2}^{k}}{2 n}+\frac{\left(-Q_{2}\right)^{k}}{2 n}+\cdots+\frac{Q_{n}^{k}}{2 n}$

## Distribution of $Y Y^{\top}$



$$
E\left[X^{k}\right]=\frac{Q_{1}^{k}}{2 n}+\frac{\left(-Q_{1}\right)^{k}}{2 n}+\frac{Q_{2}^{k}}{2 n}+\frac{\left(-Q_{2}\right)^{k}}{2 n}+\cdots+\frac{Q_{n}^{k}}{2 n}+\frac{\left(-Q_{n}\right)^{k}}{2 n}
$$

## Distribution of $Y Y^{\top}$


$E\left[X^{k}\right]=E\left[Q^{k}\right]+\frac{\sum_{i} Q_{i}^{k}-E\left[Q^{k}\right]}{n} \leq E\left[Q^{k}\right]+\frac{\log ^{k} n}{\sqrt{n}}$

## Recovering $X X^{\top}$ from $Y Y^{\top}$

$$
\begin{aligned}
& Y_{i} Y_{j} \top=X_{i} Z_{1} \ldots Z_{1} \top X_{j} \\
& {\left[\begin{array}{llll}
1 & -1 & 0 & 1
\end{array}\right]\left[\begin{array}{llll}
a_{1} & a_{2} & a_{3} & a_{4} \\
b_{1} & b_{2} & b_{3} & b_{4} \\
c_{1} & c_{2} & c_{3} & c_{4} \\
f_{1} & f_{2} & f_{3} & f_{4}
\end{array}\right] \ldots\left[\begin{array}{llll}
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-1 \\
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1 \\
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-1 \\
1 \\
1 \\
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\end{array}\right], ~ Y_{i} Y_{j} \top=-1 \pm \epsilon_{1} \quad .
$$

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1 \\
0
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a_{3} & b_{3} & c_{3} & f_{3} \\
a_{4} & b_{4} & c_{4} & f_{4}
\end{array}\right]\left[\begin{array}{c}
-1 \\
1 \\
1 \\
0
\end{array}\right]} \\
& Y_{i} Y_{j} \top=-2 \pm\left(2 \epsilon_{1}+7 \epsilon_{2}\right)
\end{aligned}
$$

## Recovering $X X^{\top}$ from $Y Y^{\top}$

$$
Y_{i} Y_{j} \top=X_{i} Z_{1} \ldots Z_{1} \top X_{j}
$$

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a_{3} & b_{3} & c_{3} & f_{3} \\
a_{4} & b_{4} & c_{4} & f_{4}
\end{array}\right]\left[\begin{array}{c}
-1 \\
1 \\
1 \\
0
\end{array}\right]
$$

$$
Y_{i} Y_{j} \top=-2 \pm 2 \epsilon_{1}+7 \epsilon_{2}
$$

$$
Y_{i} Y_{j} \top=X_{i} X_{j} \top \pm\left(d \epsilon_{1}+d^{2} \epsilon_{2}\right)=X_{i} X_{j} \top \pm \frac{1}{2} \circ(1)
$$

## A Simple Case: $Y=X_{1} X_{2}$

## Sparse Decomposition:



## Recovering $X$ from $X X^{\top}$



## Recovering $X$ from $X X^{\top}$



## Recovering $X$ from $X X^{\top}$



## Recovering $X$ from $X X^{\top}$



## Recovering $X$ from $X X^{\top}$



## Recovering $X$ from $X X^{\top}$



## Recovering $X$ from $X X^{\top}$



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