

CSE 6242 / CX 4242

# **Text Analytics (Text Mining)**

LSI (uses SVD), Visualization

**Duen Horng (Polo) Chau**

Georgia Tech

# **Singular Value Decomposition (SVD):**

## **Motivation**

### **Problem #1:**

Text - LSI uses SVD find “concepts”

### **Problem #2:**

Compression / dimensionality reduction

# SVD - Motivation

Problem #1: text - LSI: find “concepts”

document	term	data	information	retrieval	brain	lung
CS-TR1		1	1	1	0	0
CS-TR2		2	2	2	0	0
CS-TR3		1	1	1	0	0
CS-TR4		5	5	5	0	0
MED-TR1		0	0	0	2	2
MED-TR2		0	0	0	3	3
MED-TR3		0	0	0	1	1

# SVD - Motivation

Customer-product, for recommendation system:

	bread	lettuce	tomatos	beef	chicken
vegetarians	1	1	1	0	0
	2	2	2	0	0
	1	1	1	0	0
meat eaters	5	5	5	0	0
	0	0	0	2	2
	0	0	0	3	3
	0	0	0	1	1

# SVD - Motivation

- problem #2: compress / reduce dimensionality

# Problem - Specification

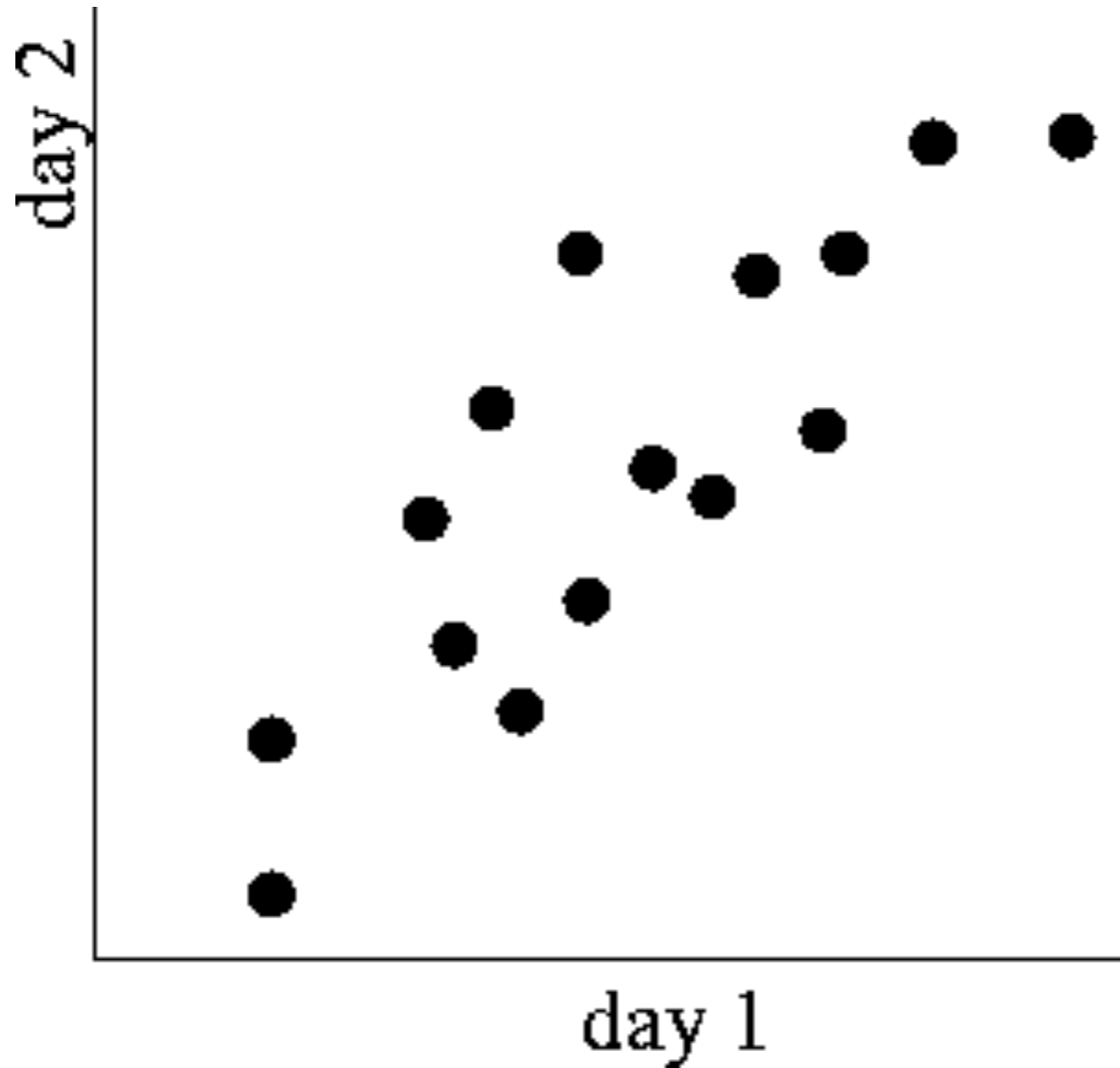
~10<sup>6</sup> rows; ~10<sup>3</sup> columns; no updates

Random access to any cell(s)

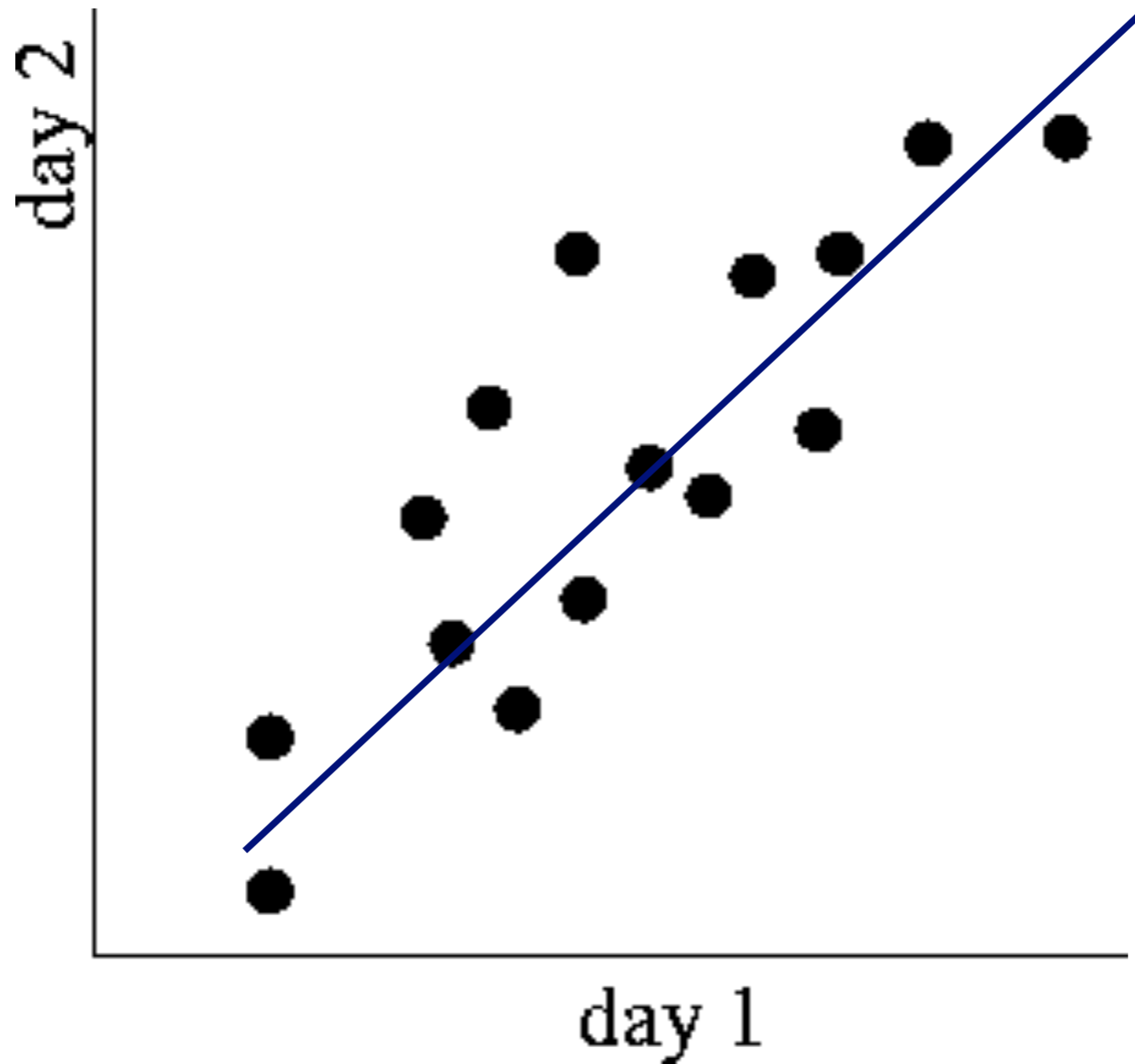
Small error: OK

customer	day	We	Th	Fr	Sa	Su
		7/10/96	7/11/96	7/12/96	7/13/96	7/14/96
ABC Inc.		1	1	1	0	0
DEF Ltd.		2	2	2	0	0
GHI Inc.		1	1	1	0	0
KLM Co.		5	5	5	0	0
Smith		0	0	0	2	2
Johnson		0	0	0	3	3
Thompson		0	0	0	1	1

# SVD - Motivation



# SVD - Motivation





# SVD - Definition

(reminder: matrix multiplication)

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix} \times \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} \phantom{0} \\ \phantom{0} \\ \phantom{0} \end{bmatrix}$$

$3 \times 2$

$2 \times 1$

# SVD - Definition

(reminder: matrix multiplication)

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix} \times \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} \phantom{1} \\ \phantom{1} \\ \phantom{1} \end{bmatrix}$$

$3 \times 2$        $2 \times 1$        $3 \times 1$

# SVD - Definition

(reminder: matrix multiplication)

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix} \times \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} -1 \\ \end{bmatrix}$$

$3 \times 2$        $2 \times 1$        $3 \times 1$

# SVD - Definition

(reminder: matrix multiplication)

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix} \times \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} -1 \\ -1 \end{bmatrix}$$

$3 \times 2$        $2 \times 1$        $3 \times 1$

# SVD - Definition

(reminder: matrix multiplication)

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix} \times \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} -1 \\ -1 \\ -1 \end{bmatrix}$$

# SVD - Definition

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

**A: n x m matrix**

e.g., n documents, m terms

**U: n x r matrix**

e.g., n documents, r concepts

**$\Lambda$ : r x r diagonal matrix**

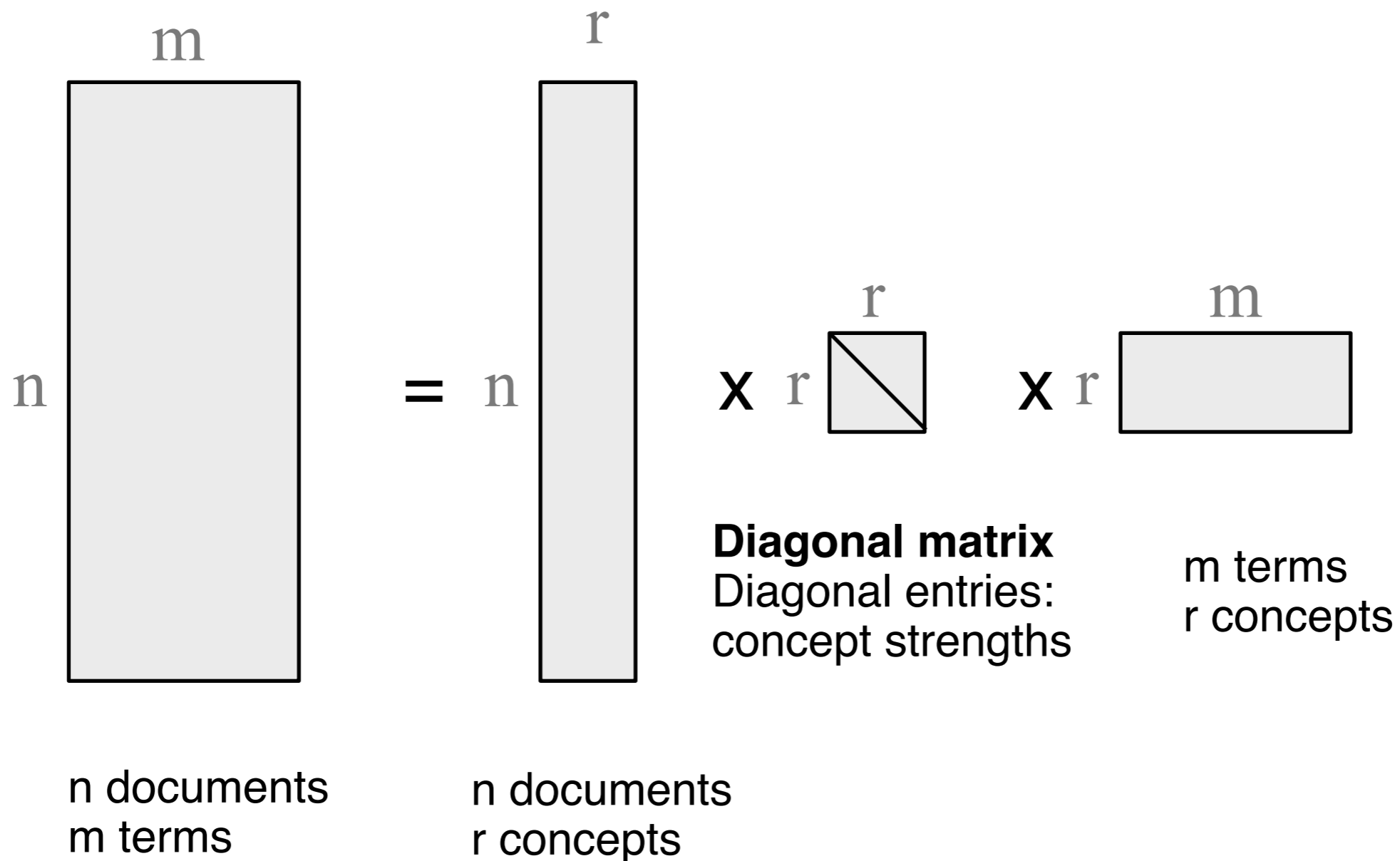
r : rank of the matrix; strength of each 'concept'

**V: m x r matrix**

e.g., m terms, r concepts

# SVD - Definition

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



# SVD - Properties

**THEOREM** [Press+92]:

**always possible to decompose** matrix  $\mathbf{A}$  into

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

$\mathbf{U}$ ,  $\mathbf{\Lambda}$ ,  $\mathbf{V}$ : **unique**, most of the time

$\mathbf{U}$ ,  $\mathbf{V}$ : column **orthonormal**

i.e., columns are **unit vectors**, and **orthogonal** to each other

$$\mathbf{U}^T \mathbf{U} = \mathbf{I} \quad (\mathbf{I}: \text{identity matrix})$$

$$\mathbf{V}^T \mathbf{V} = \mathbf{I}$$

$\mathbf{\Lambda}$ : **diagonal** matrix with non-negative diagonal entries, sorted in **decreasing order**



# SVD - Example

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

$$\begin{array}{c}
 \uparrow \\
 \text{CS} \\
 \downarrow \\
 \uparrow \\
 \text{MD} \\
 \downarrow
 \end{array}
 \begin{array}{c}
 \text{data} \\
 \text{inf.} \\
 \text{retrieval} \\
 \text{brain} \\
 \text{lung}
 \end{array}
 \begin{bmatrix}
 1 & 1 & 1 & 0 & 0 \\
 2 & 2 & 2 & 0 & 0 \\
 1 & 1 & 1 & 0 & 0 \\
 5 & 5 & 5 & 0 & 0 \\
 0 & 0 & 0 & 2 & 2 \\
 0 & 0 & 0 & 3 & 3 \\
 0 & 0 & 0 & 1 & 1
 \end{bmatrix}
 =
 \begin{bmatrix}
 0.18 & 0 \\
 0.36 & 0 \\
 0.18 & 0 \\
 0.90 & 0 \\
 0 & 0.53 \\
 0 & 0.80 \\
 0 & 0.27
 \end{bmatrix}
 \times
 \begin{bmatrix}
 9.64 & 0 \\
 0 & 5.29
 \end{bmatrix}
 \times
 \begin{bmatrix}
 0.58 & 0.58 & 0.58 & 0 & 0 \\
 0 & 0 & 0 & 0.71 & 0.71
 \end{bmatrix}$$

# SVD - Example

- $A = U \Lambda V^T$  - example:

retrieval      CS-concept  
inf.      MD-concept  
data      brain      lung

$$\begin{array}{c} \uparrow \\ \text{CS} \\ \downarrow \\ \uparrow \\ \text{MD} \\ \downarrow \end{array}
 \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix}
 =
 \begin{bmatrix} 0.18 & 0 \\ 0.36 & 0 \\ 0.18 & 0 \\ 0.90 & 0 \\ 0 & 0.53 \\ 0 & 0.80 \\ 0 & 0.27 \end{bmatrix}
 \times
 \begin{bmatrix} 9.64 & 0 \\ 0 & 5.29 \end{bmatrix}
 \times
 \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \\ 0 & 0 & 0 & 0.71 & 0.71 \end{bmatrix}$$

# SVD - Example

- $A = U \Lambda V^T$  - example:

doc-to-concept  
similarity matrix

retrieval
CS-concept

inf.
lung
MD-concept

data
brain

↑

CS

↓

↑

MD

↓

1	1	1	0	0	=	0.18	0	x	9.64	0	x	<table style="width: 100%; height: 100%; text-align: center;"> <tr> <td>0.58</td><td>0.58</td><td>0.58</td><td>0</td><td>0</td> </tr> <tr> <td>0</td><td>0</td><td>0</td><td>0.71</td><td>0.71</td> </tr> </table>					0.58	0.58	0.58	0	0	0	0	0	0.71	0.71
0.58	0.58	0.58	0	0																						
0	0	0	0.71	0.71																						
2	2	2	0	0		0.36	0	0	5.29																	
1	1	1	0	0		0.18	0	0	0																	
5	5	5	0	0		0.90	0	0	0																	
0	0	0	2	2	0	0.53	0	0																		
0	0	0	3	3	0	0.80	0	0																		
0	0	0	1	1	0	0.27	0	0																		



# SVD - Example

- $A = U \Lambda V^T$  - example:

term-to-concept  
similarity matrix

retrieval  
inf. ↓  
data brain lung

CS  
↑  
↓  
↑  
MD  
↓

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 0.18 & 0 \\ 0.36 & 0 \\ 0.18 & 0 \\ 0.90 & 0 \\ 0 & 0.53 \\ 0 & 0.80 \\ 0 & 0.27 \end{bmatrix} \times \begin{bmatrix} 9.64 & 0 \\ 0 & 5.29 \end{bmatrix} \times \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \\ 0 & 0 & 0 & 0.71 & 0.71 \end{bmatrix}$$

CS-concept

# SVD - Example

- $A = U \Lambda V^T$  - example:

term-to-concept  
similarity matrix

↑ CS  
↓  
↑ MD  
↓

data	inf.	retrieval	brain	lung						
	↓									
1	1	1	0	0	=	0.18	0			
2	2	2	0	0		0.36	0			
1	1	1	0	0		0.18	0			
5	5	5	0	0		0.90	0			
0	0	0	2	2		0	0.53			
0	0	0	3	3		0	0.80			
0	0	0	1	1		0	0.27			

CS-concept

$\times$	9.64	0				$\times$
	0	5.29				

0.58	0.58	0.58	0	0
0	0	0	0.71	0.71

# SVD - Interpretation #1

‘documents’, ‘terms’ and ‘concepts’:

- $U$ : document-to-concept similarity matrix
- $V$ : term-to-concept similarity matrix
- $\Lambda$ : diagonal elements: concept “strengths”

# SVD – Interpretation #1

‘documents’, ‘terms’ and ‘concepts’:

Q: if  $A$  is the document-to-term matrix, what is  $A^T A$ ?

A:

Q:  $A A^T$  ?

A:



# SVD – Interpretation #1

‘documents’, ‘terms’ and ‘concepts’:

Q: if  $A$  is the document-to-term matrix, what is  $A^T A$ ?

A: term-to-term ( $[m \times m]$ ) similarity matrix

Q:  $A A^T$  ?

A: document-to-document ( $[n \times n]$ ) similarity matrix

# SVD properties

- $\mathbf{V}$  are the eigenvectors of the *covariance matrix*  $\mathbf{A}^T\mathbf{A}$

$$\mathbf{X}^T\mathbf{X} = (\mathbf{U}\mathbf{\Sigma}\mathbf{V}^T)^T(\mathbf{U}\mathbf{\Sigma}\mathbf{V}^T) = \mathbf{V}\mathbf{\Sigma}^2\mathbf{V}^T$$

- $\mathbf{U}$  are the eigenvectors of the *Gram (inner-product) matrix*  $\mathbf{A}\mathbf{A}^T$

$$\mathbf{X}\mathbf{X}^T = (\mathbf{U}\mathbf{\Sigma}\mathbf{V}^T)(\mathbf{U}\mathbf{\Sigma}\mathbf{V}^T)^T = \mathbf{U}\mathbf{\Sigma}^2\mathbf{U}^T$$

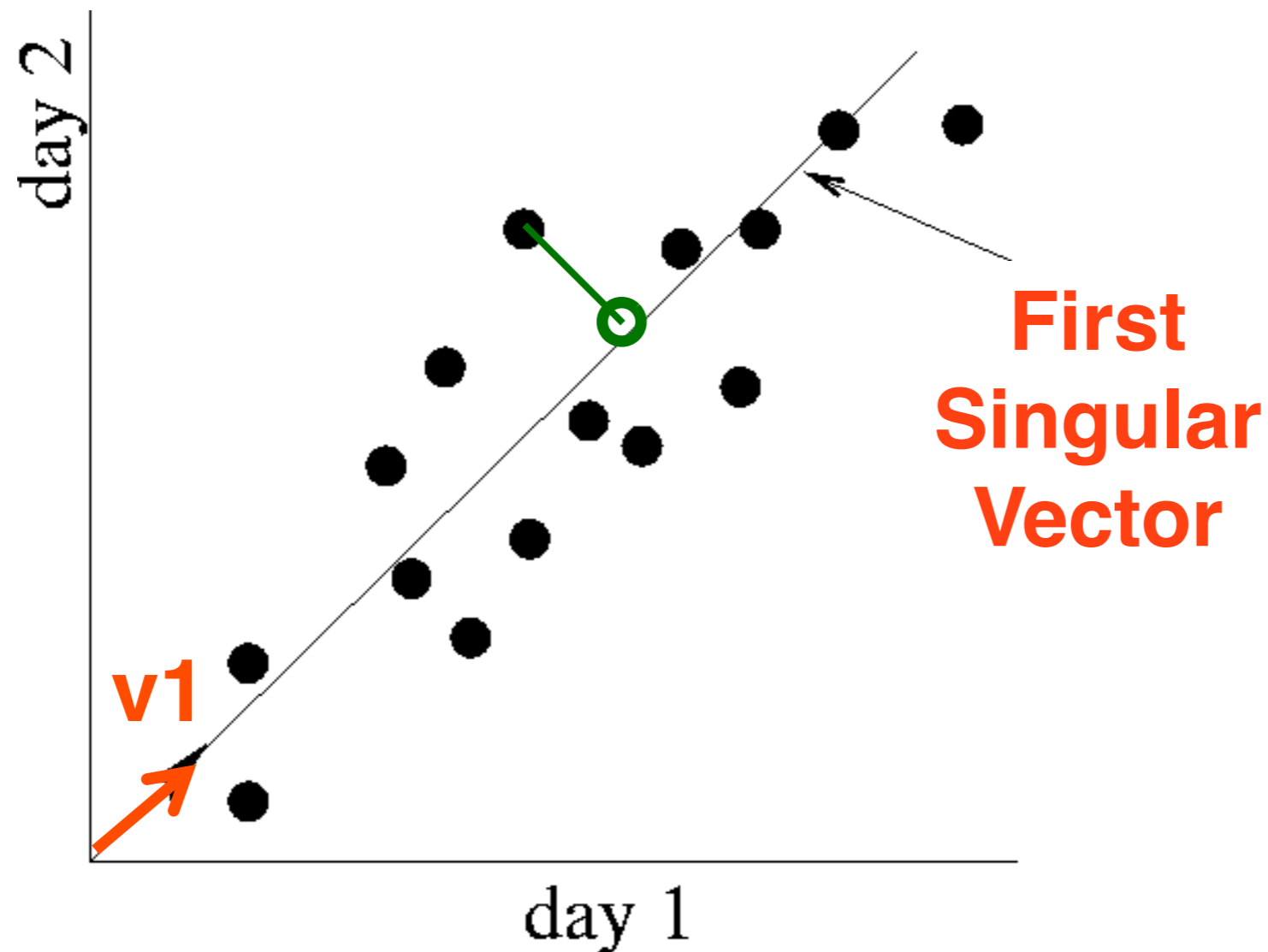
Thus, SVD is closely related to PCA, and can be numerically more stable.  
For more info, see:

<http://math.stackexchange.com/questions/3869/what-is-the-intuitive-relationship-between-svd-and-pca>  
Ian T. Jolliffe, *Principal Component Analysis* (2<sup>nd</sup> ed), Springer, 2002.  
Gilbert Strang, *Linear Algebra and Its Applications* (4<sup>th</sup> ed), Brooks Cole, 2005.

# SVD - Interpretation #2

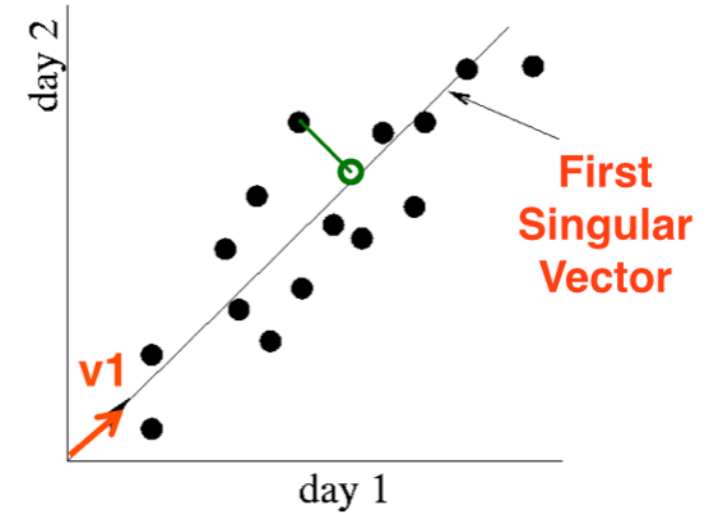
## Best axis to project on

(‘best’ = min sum of squares of projection errors)



min RMS error

# SVD - Interpretation #2



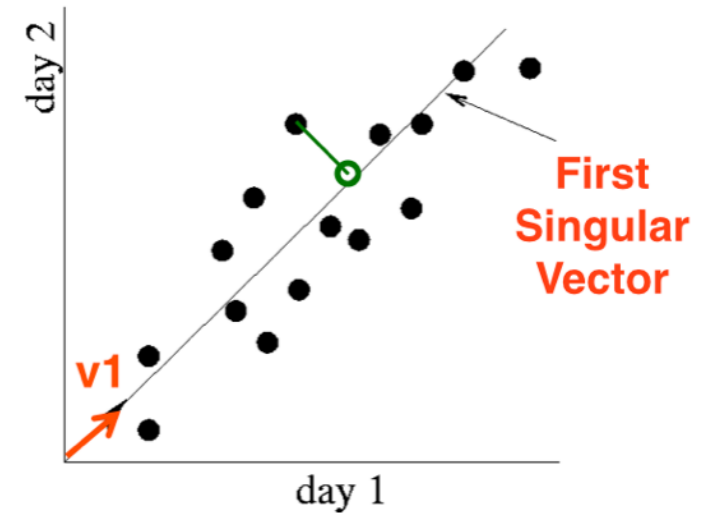
- $A = U \Lambda V^T$  - example:

variance ('spread') on the v1 axis

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 0.18 & 0 \\ 0.36 & 0 \\ 0.18 & 0 \\ 0.90 & 0 \\ 0 & 0.53 \\ 0 & 0.80 \\ 0 & 0.27 \end{bmatrix} \times \begin{bmatrix} 9.64 & 0 \\ 0 & 5.29 \end{bmatrix} \times \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \\ 0 & 0 & 0 & 0.71 & 0.71 \end{bmatrix}$$

v1

# SVD - Interpretation #2



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

–  $\mathbf{U} \mathbf{\Lambda}$  gives the **coordinates** of the points in the projection axis

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 0.18 & 0 \\ 0.36 & 0 \\ 0.18 & 0 \\ 0.90 & 0 \\ 0 & 0.53 \\ 0 & 0.80 \\ 0 & 0.27 \end{bmatrix} \times \begin{bmatrix} 9.64 & 0 \\ 0 & 5.29 \end{bmatrix} \times \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \\ 0 & 0 & 0 & 0.71 & 0.71 \end{bmatrix}$$

# SVD - Interpretation #2

- More details
- Q: how exactly is dim. reduction done?

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 0.18 & 0 \\ 0.36 & 0 \\ 0.18 & 0 \\ 0.90 & 0 \\ 0 & 0.53 \\ 0 & 0.80 \\ 0 & 0.27 \end{bmatrix} \times \begin{bmatrix} 9.64 & 0 \\ 0 & 5.29 \end{bmatrix} \times \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \\ 0 & 0 & 0 & 0.71 & 0.71 \end{bmatrix}$$

# SVD - Interpretation #2

- More details
- Q: how exactly is dim. reduction done?
- A: set the smallest singular values to zero:

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 0.18 & 0 \\ 0.36 & 0 \\ 0.18 & 0 \\ 0.90 & 0 \\ 0 & 0.53 \\ 0 & 0.80 \\ 0 & 0.27 \end{bmatrix} \times \begin{bmatrix} 9.64 & 0 \\ 0 & \del{5.29} \end{bmatrix} \times \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \\ 0 & 0 & 0 & 0.71 & 0.71 \end{bmatrix}$$

# SVD - Interpretation #2

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} \sim \begin{bmatrix} 0.18 & 0 \\ 0.36 & 0 \\ 0.18 & 0 \\ 0.90 & 0 \\ 0 & 0.53 \\ 0 & 0.80 \\ 0 & 0.27 \end{bmatrix} \times \begin{bmatrix} 9.64 & 0 \\ 0 & 0 \end{bmatrix} \times \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \\ 0 & 0 & 0 & 0.71 & 0.71 \end{bmatrix}$$



# SVD - Interpretation #2

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} \sim \begin{bmatrix} 0.18 & 0 \\ 0.36 & 0 \\ 0.18 & 0 \\ 0.90 & 0 \\ 0 & 0.53 \\ 0 & 0.80 \\ 0 & 0.27 \end{bmatrix} \times \begin{bmatrix} 9.64 & 0 \\ 0 & 0 \end{bmatrix} \times \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \\ 0 & 0 & 0 & 0.71 & 0.71 \end{bmatrix}$$

# SVD - Interpretation #2

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} \sim \begin{bmatrix} 0.18 \\ 0.36 \\ 0.18 \\ 0.90 \\ 0 \\ 0 \\ 0 \end{bmatrix} \times \begin{bmatrix} 9.64 \end{bmatrix} \times \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \end{bmatrix}$$

# SVD - Interpretation #2

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

# SVD - Interpretation #2

Exactly equivalent:

“spectral decomposition” of the matrix:

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 0.18 & 0 \\ 0.36 & 0 \\ 0.18 & 0 \\ 0.90 & 0 \\ 0 & 0.53 \\ 0 & 0.80 \\ 0 & 0.27 \end{bmatrix} \times \begin{bmatrix} 9.64 & 0 \\ 0 & 5.29 \end{bmatrix} \times \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \\ 0 & 0 & 0 & 0.71 & 0.71 \end{bmatrix}$$

# SVD - Interpretation #2

Exactly equivalent:

'spectral decomposition' of the matrix:

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} | & | \\ u_1 & u_2 \\ | & | \end{bmatrix} \times \begin{bmatrix} \lambda_1 & \emptyset \\ \emptyset & \lambda_2 \end{bmatrix} \times \begin{bmatrix} \text{---} & v_1 & \text{---} \\ \text{---} & v_2 & \text{---} \end{bmatrix}$$

# SVD - Interpretation #2

Exactly equivalent:

‘spectral decomposition’ of the matrix:

$$\begin{array}{c} \uparrow \\ n \\ \downarrow \end{array} \begin{array}{c} \leftarrow m \rightarrow \\ \left[ \begin{array}{ccccc} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{array} \right] \end{array} = \lambda_1 \begin{array}{c} \mathbf{u}_1 \\ | \\ | \\ | \\ | \\ | \\ | \end{array} \begin{array}{c} \mathbf{v}_1^T \\ \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \end{array} + \lambda_2 \begin{array}{c} \mathbf{u}_2 \\ | \\ | \\ | \\ | \\ | \\ | \end{array} \begin{array}{c} \mathbf{v}_2^T \\ \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \end{array} + \dots$$

# SVD - Interpretation #2

Exactly equivalent:

‘spectral decomposition’ of the matrix:

$$\begin{array}{c} \uparrow \\ n \\ \downarrow \end{array} \begin{array}{c} \leftarrow m \rightarrow \\ \left[ \begin{array}{ccccc} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{array} \right] \end{array} = \begin{array}{c} \leftarrow r \text{ terms} \rightarrow \\ \lambda_1 \begin{array}{c} u_1 \\ \nearrow \\ n \times 1 \end{array} v_1^T \begin{array}{c} \nwarrow \\ 1 \times m \end{array} + \lambda_2 \begin{array}{c} u_2 \\ \nearrow \\ n \times 1 \end{array} v_2^T \begin{array}{c} \nwarrow \\ 1 \times m \end{array} + \dots \end{array}$$

# SVD - Interpretation #2

approximation / dim. reduction:

by keeping the first few terms (Q: how many?)

$$\begin{array}{c} \uparrow \\ n \\ \downarrow \end{array} \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \lambda_1 u_1 v_1^T + \lambda_2 u_2 v_2^T + \dots$$

assume:  $\lambda_1 \geq \lambda_2 \geq \dots$



# SVD - Interpretation #2

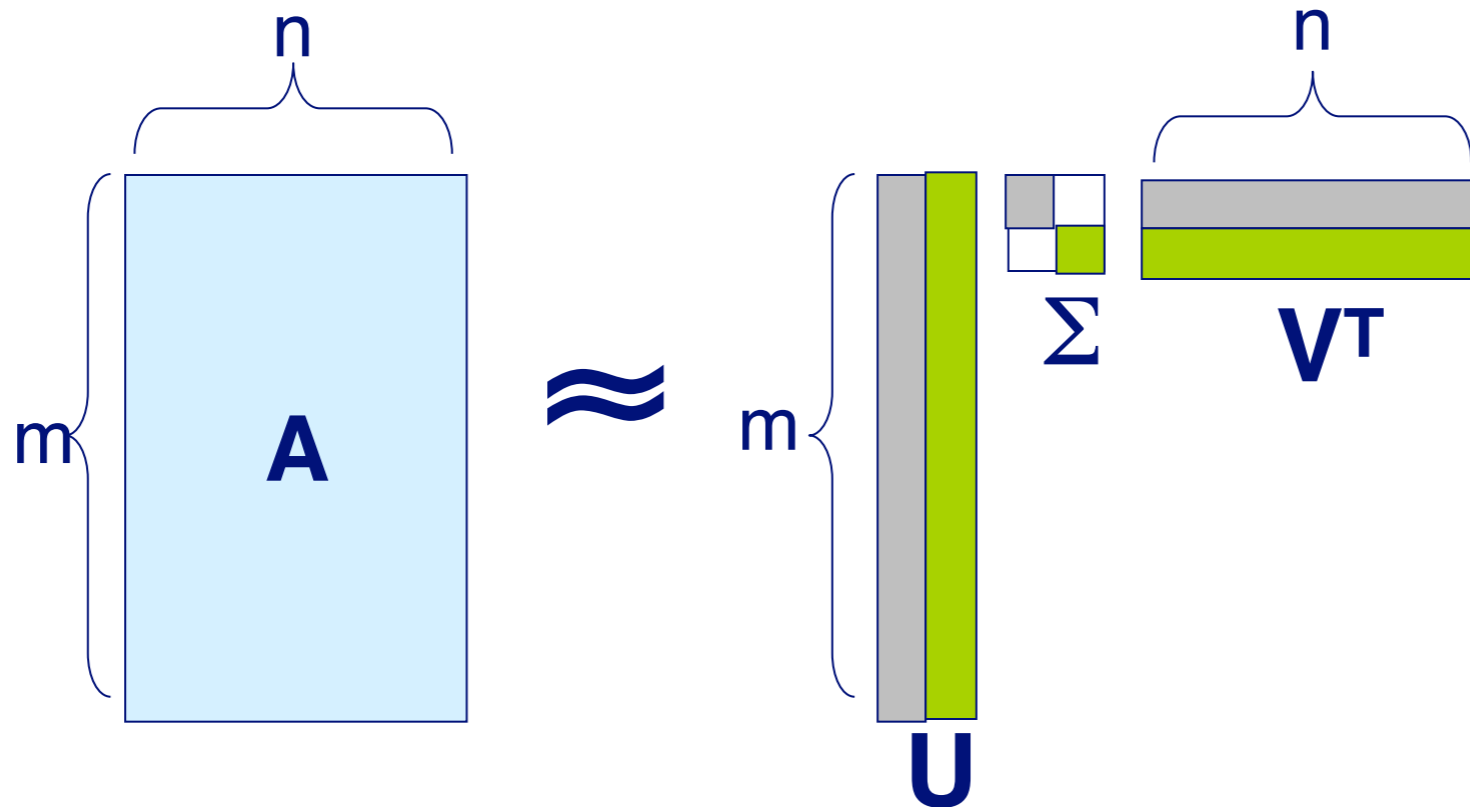
A (heuristic - [Fukunaga]): keep 80-90% of 'energy' (= sum of squares of  $\lambda_i$  's)

$$\begin{array}{c} \uparrow \\ \downarrow \\ \mathbf{n} \end{array} \begin{array}{c} \leftarrow \mathbf{m} \rightarrow \\ \left[ \begin{array}{ccccc} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{array} \right] \end{array} = \lambda_1 \mathbf{u}_1 \mathbf{v}_1^T + \lambda_2 \mathbf{u}_2 \mathbf{v}_2^T + \dots$$

assume:  $\lambda_1 \geq \lambda_2 \geq \dots$

# Pictorially: matrix form of SVD

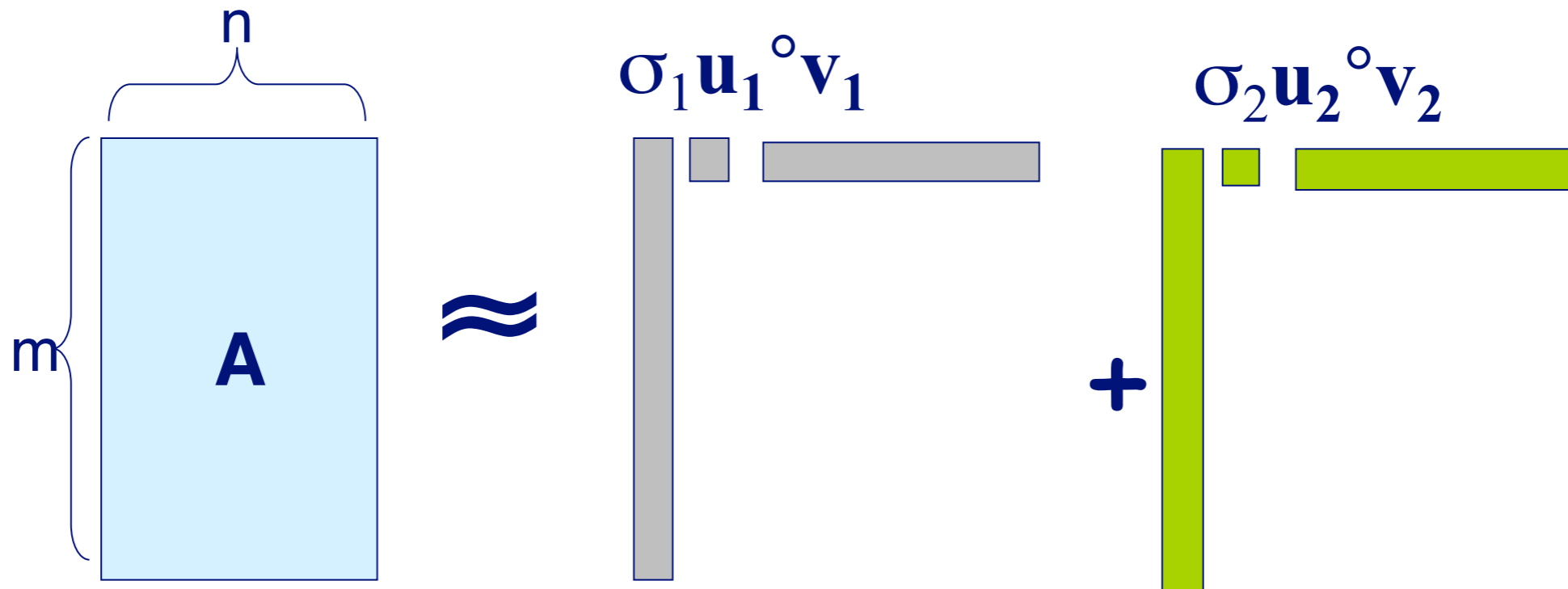
$$\mathbf{A} \approx \mathbf{U}\mathbf{\Sigma}\mathbf{V}^T = \sum_i \sigma_i \mathbf{u}_i \circ \mathbf{v}_i$$



– Best rank- $k$  approximation in L2

# Pictorially: Spectral form of SVD

$$\mathbf{A} \approx \mathbf{U}\mathbf{\Sigma}\mathbf{V}^T = \sum_i \sigma_i \mathbf{u}_i \circ \mathbf{v}_i$$



– Best rank- $k$  approximation in L2

# SVD - Interpretation #3

- finds non-zero 'blobs' in a data matrix

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 0.18 & 0 \\ 0.36 & 0 \\ 0.18 & 0 \\ 0.90 & 0 \\ 0 & 0.53 \\ 0 & 0.80 \\ 0 & 0.27 \end{bmatrix} \times \begin{bmatrix} 9.64 & 0 \\ 0 & 5.29 \end{bmatrix} \times \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \\ 0 & 0 & 0 & 0.71 & 0.71 \end{bmatrix}$$

# SVD - Interpretation #3

- finds non-zero 'blobs' in a data matrix

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ \hline 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 0.18 & 0 \\ 0.36 & 0 \\ 0.18 & 0 \\ 0.90 & 0 \\ 0 & 0.53 \\ 0 & 0.80 \\ 0 & 0.27 \end{bmatrix} \times \begin{bmatrix} 9.64 & 0 \\ 0 & 5.29 \end{bmatrix} \times \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \\ 0 & 0 & 0 & 0.71 & 0.71 \end{bmatrix}$$

# SVD - Interpretation #3

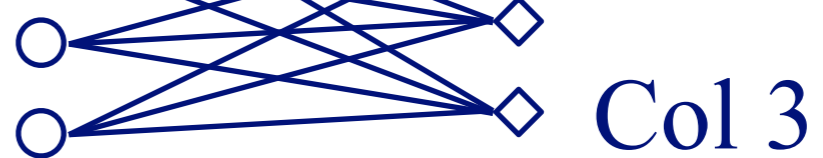
- finds non-zero 'blobs' in a data matrix =
- 'communities' (bi-partite cores, here)

$$\left[ \begin{array}{ccc|cc} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ \hline 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{array} \right]$$

Row 1



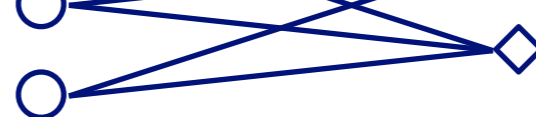
Row 4



Row 5



Row 7



# SVD algorithm

- Numerical Recipes in C (free)

# SVD - Interpretation #3

- Drill: find the SVD, 'by inspection'!
- Q: rank = ??

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} \text{??} \\ \text{??} \\ \text{??} \\ \text{??} \\ \text{??} \end{bmatrix} \times \begin{bmatrix} \text{??} & \text{??} & \text{??} & \text{??} & \text{??} \end{bmatrix} \times \begin{bmatrix} \text{??} & \text{??} & \text{??} & \text{??} & \text{??} \end{bmatrix}$$



# SVD - Interpretation #3

- A: rank = 2 (2 linearly independent rows/cols)

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} | & | \\ ?? & ?? \\ | & | \end{bmatrix} \times \begin{bmatrix} ?? & 0 \\ 0 & ?? \end{bmatrix} \times \begin{bmatrix} \text{---} & ?? & \text{---} \\ \text{---} & ?? & \text{---} \end{bmatrix}$$

# SVD - Interpretation #3

- A: rank = 2 (2 linearly independent rows/cols)

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ 1 & 0 \\ 0 & 1 \\ 0 & 1 \end{bmatrix} \times \begin{bmatrix} ?? & 0 \\ 0 & ?? \end{bmatrix} \times \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix}$$

orthogonal??

# SVD - Interpretation #3

- column vectors: are orthogonal - but not unit vectors:

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 1/\sqrt{3} & 0 \\ 1/\sqrt{3} & 0 \\ 1/\sqrt{3} & 0 \\ 0 & 1/\sqrt{2} \\ 0 & 1/\sqrt{2} \end{bmatrix} \times \begin{bmatrix} ?? & 0 \\ 0 & ?? \end{bmatrix} \times \begin{bmatrix} 1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} & 0 & 0 \\ 0 & 0 & 0 & 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}$$

# SVD - Interpretation #3

- and the singular values are:

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 1/\sqrt{3} & 0 \\ 1/\sqrt{3} & 0 \\ 1/\sqrt{3} & 0 \\ 0 & 1/\sqrt{2} \\ 0 & 1/\sqrt{2} \end{bmatrix} \times \begin{bmatrix} 3 & 0 \\ 0 & 2 \end{bmatrix} \times \begin{bmatrix} 1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} & 0 & 0 \\ 0 & 0 & 0 & 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}$$

# SVD - Interpretation #3

- Q: How to check we are correct?

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 1/\sqrt{3} & 0 \\ 1/\sqrt{3} & 0 \\ 1/\sqrt{3} & 0 \\ 0 & 1/\sqrt{2} \\ 0 & 1/\sqrt{2} \end{bmatrix} \times \begin{bmatrix} 3 & 0 \\ 0 & 2 \end{bmatrix} \times \begin{bmatrix} 1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} & 0 & 0 \\ 0 & 0 & 0 & 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}$$

# SVD - Interpretation #3

- A: SVD properties:
  - matrix product should give back matrix  $A$
  - matrix  $U$  should be column-orthonormal, i.e., columns should be unit vectors, orthogonal to each other
  - ditto for matrix  $V$
  - matrix  $\Lambda$  should be diagonal, with non-negative values

# SVD - Complexity

$O(n*m*m)$  or  $O(n*n*m)$  (whichever is less)

Faster version, if just want singular values  
or if we want first  $k$  singular vectors  
or if the matrix is sparse [Berry]

No need to write your own!

Available in most linear algebra packages  
(LINPACK, matlab, Splus/R,  
mathematica ...)

# References

- Berry, Michael: <http://www.cs.utk.edu/~lsi/>
- Fukunaga, K. (1990). Introduction to Statistical Pattern Recognition, Academic Press.
- Press, W. H., S. A. Teukolsky, et al. (1992). Numerical Recipes in C, Cambridge University Press.



# Case study - LSI

Q1: How to do queries with LSI?

Q2: multi-lingual IR (english query, on spanish text?)

# Case study - LSI

Q1: How to do queries with LSI?

Problem: Eg., find documents with 'data'

$$\begin{array}{c}
 \uparrow \\
 \text{CS} \\
 \downarrow \\
 \uparrow \\
 \text{MD} \\
 \downarrow
 \end{array}
 \begin{array}{c}
 \text{data} \quad \text{inf.} \quad \text{retrieval} \\
 \downarrow \quad \text{brain} \quad \text{lung}
 \end{array}
 \begin{bmatrix}
 1 & 1 & 1 & 0 & 0 \\
 2 & 2 & 2 & 0 & 0 \\
 1 & 1 & 1 & 0 & 0 \\
 5 & 5 & 5 & 0 & 0 \\
 0 & 0 & 0 & 2 & 2 \\
 0 & 0 & 0 & 3 & 3 \\
 0 & 0 & 0 & 1 & 1
 \end{bmatrix}
 =
 \begin{bmatrix}
 0.18 & 0 \\
 0.36 & 0 \\
 0.18 & 0 \\
 0.90 & 0 \\
 0 & 0.53 \\
 0 & 0.80 \\
 0 & 0.27
 \end{bmatrix}
 \times
 \begin{bmatrix}
 9.64 & 0 \\
 0 & 5.29
 \end{bmatrix}
 \times
 \begin{bmatrix}
 0.58 & 0.58 & 0.58 & 0 & 0 \\
 0 & 0 & 0 & 0.71 & 0.71
 \end{bmatrix}$$

# Case study - LSI

Q1: How to do queries with LSI?

A: map query vectors into 'concept space' – how?

$$\begin{array}{c}
 \text{retrieval} \\
 \text{inf.} \downarrow \\
 \text{data} \quad \text{brain} \quad \text{lung} \\
 \uparrow \\
 \text{CS} \\
 \downarrow \\
 \uparrow \\
 \text{MD} \\
 \downarrow
 \end{array}
 \begin{bmatrix}
 1 & 1 & 1 & 0 & 0 \\
 2 & 2 & 2 & 0 & 0 \\
 1 & 1 & 1 & 0 & 0 \\
 5 & 5 & 5 & 0 & 0 \\
 0 & 0 & 0 & 2 & 2 \\
 0 & 0 & 0 & 3 & 3 \\
 0 & 0 & 0 & 1 & 1
 \end{bmatrix}
 =
 \begin{bmatrix}
 0.18 & 0 \\
 0.36 & 0 \\
 0.18 & 0 \\
 0.90 & 0 \\
 0 & 0.53 \\
 0 & 0.80 \\
 0 & 0.27
 \end{bmatrix}
 \times
 \begin{bmatrix}
 9.64 & 0 \\
 0 & 5.29
 \end{bmatrix}
 \times
 \begin{bmatrix}
 0.58 & 0.58 & 0.58 & 0 & 0 \\
 0 & 0 & 0 & 0.71 & 0.71
 \end{bmatrix}$$

# Case study - LSI

Q1: How to do queries with LSI?

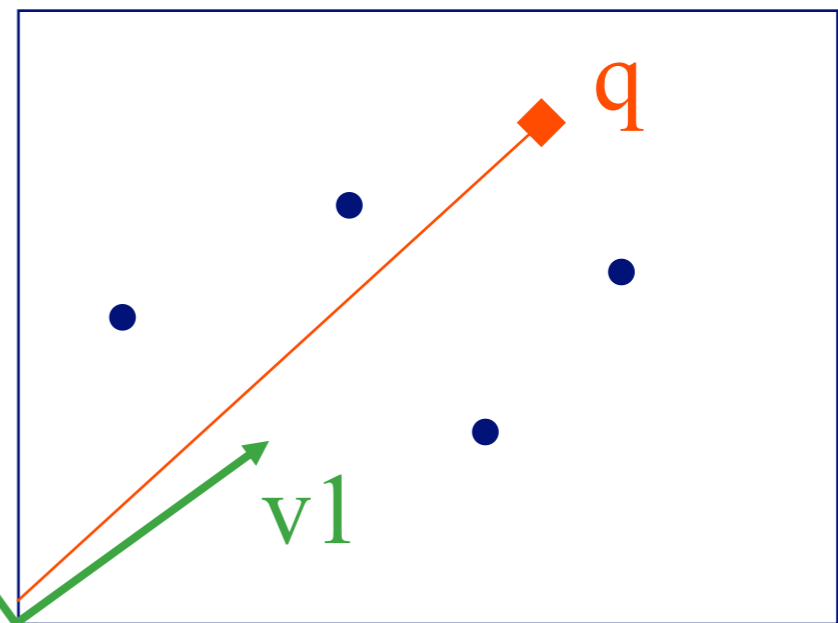
A: map query vectors into 'concept space' – how?

$$q = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \end{bmatrix}$$

data    inf.    retrieval  
↓  
brain    lung

term2

v2



term1

# Case study - LSI

Q1: How to do queries with LSI?

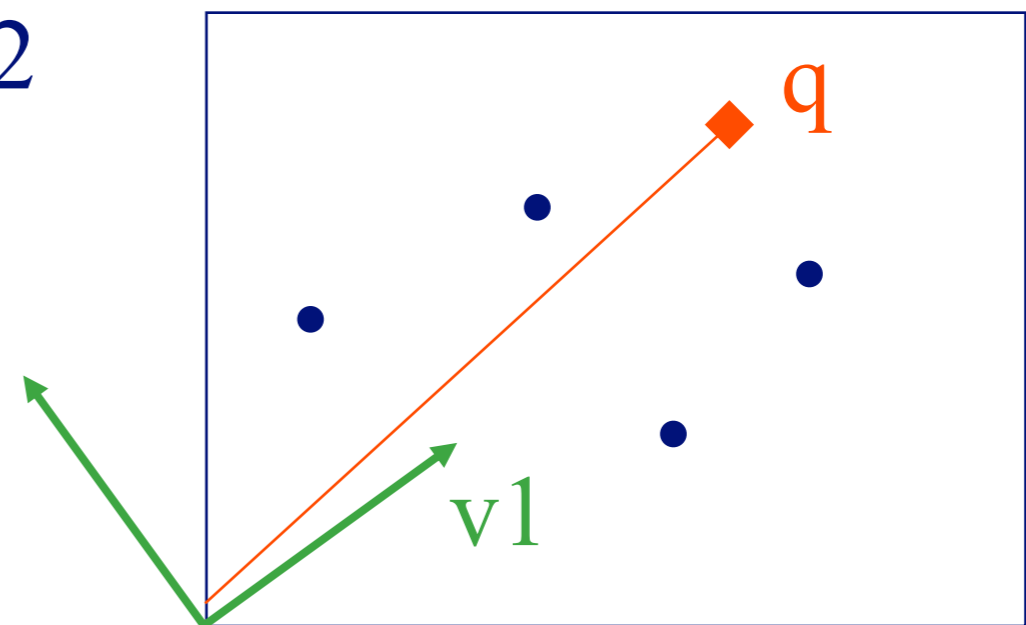
A: map query vectors into 'concept space' – how?

$$q = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \end{bmatrix}$$

data    inf.    retrieval  
         ↓    brain    lung

term2

v2



A: inner product  
(cosine similarity)  
with each 'concept' vector  $v_i$

term1

# Case study - LSI

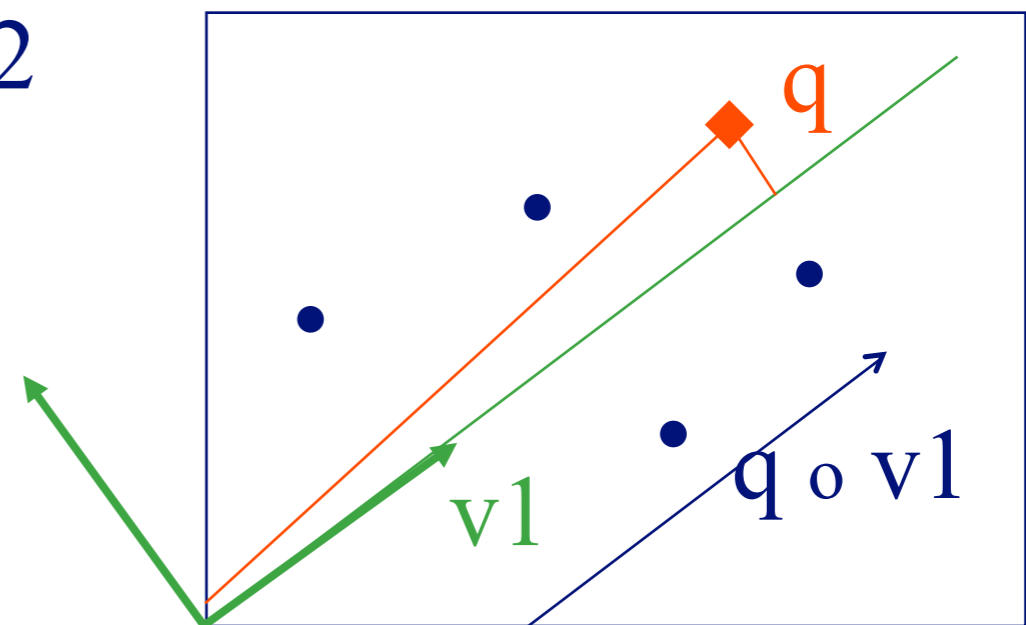
Q1: How to do queries with LSI?

A: map query vectors into 'concept space' – how?

$$q = \begin{matrix} & \text{data} & \text{inf.} & \text{retrieval} & \text{brain} & \text{lung} \\ \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \end{bmatrix} \end{matrix}$$

term2

v2



A: inner product  
(cosine similarity)  
with each 'concept' vector  $v_i$

term1

# Case study - LSI

compactly, we have:

$$q V = q_{\text{concept}}$$

Eg:

$$q = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{matrix} \text{data} & \text{inf.} & \text{retrieval} & \text{brain} & \text{lung} \\ \downarrow & & & & \end{matrix} \begin{bmatrix} 0.58 & 0 \\ 0.58 & 0 \\ 0.58 & 0 \\ 0 & 0.71 \\ 0 & 0.71 \end{bmatrix} = \begin{matrix} \text{CS-concept} \\ \downarrow \\ \begin{bmatrix} 0.58 & 0 \end{bmatrix} \end{matrix}$$

term-to-concept  
similarities

# Case study - LSI

Drill: how would the document ('information', 'retrieval') be handled by LSI?



# Case study - LSI

Drill: how would the document ('information', 'retrieval') be handled by LSI? **A: SAME:**

$$d_{\text{concept}} = d \mathbf{V}$$

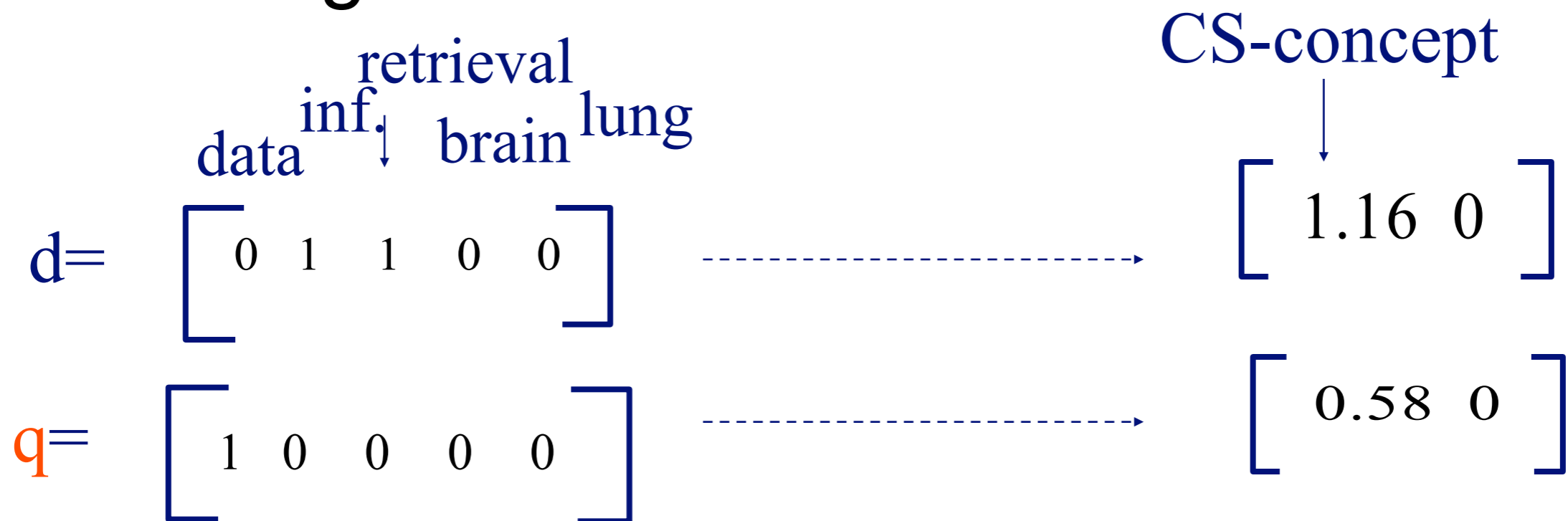
Eg:

$$d = \begin{bmatrix} 0 & 1 & 1 & 0 & 0 \end{bmatrix} \begin{matrix} \text{data} & \text{inf.} & \text{retrieval} & \text{brain} & \text{lung} \\ \downarrow & & & & \end{matrix} \begin{bmatrix} 0.58 & 0 \\ 0.58 & 0 \\ 0.58 & 0 \\ 0 & 0.71 \\ 0 & 0.71 \end{bmatrix} \begin{matrix} \text{CS-concept} \\ \downarrow \\ \end{matrix} = \begin{bmatrix} 1.16 & 0 \end{bmatrix}$$

term-to-concept  
similarities


# Case study - LSI

Observation: document ('information', 'retrieval') will be retrieved by query ('data'), although it does not contain 'data'!!



# Case study - LSI

Q1: How to do queries with LSI?

 Q2: multi-lingual IR (english query, on spanish text?)

# Case study - LSI

- Problem:
  - given many documents, translated to both languages (eg., English and Spanish)
  - answer queries across languages

# Case study - LSI

- Solution:  $\sim$  LSI

		datos					informacion				
		data	inf.	retrieval	brain	lung					
<div style="display: flex; flex-direction: column; align-items: center;"> <div style="margin-bottom: 10px;">↑</div> <div style="margin-bottom: 10px;">CS</div> <div style="margin-bottom: 10px;">↓</div> <div style="margin-bottom: 10px;">↑</div> <div style="margin-bottom: 10px;">MD</div> <div style="margin-bottom: 10px;">↓</div> </div>	$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix}$	$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 1 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 4 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 2 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix}$									

# Switch Gear to **Text Visualization**

What comes up to your mind?

What visualization have you seen before?









