

CONSTRAINED LOW-RANK MATRIX/TENSOR FACTORISATION

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the degree of

Doctor of Philosophy

under the supervision of Assoc. Prof. Richard Yi Da Xu

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CERTIFICATE OF ORIGINAL AUTHORSHIP

I, Shuai Jiang declare that this thesis, is submitted in fulfilment of the requirements for the award of Doctor of Philosophy, in the School of Electrical and Data Engineering, Faculty of Engineering and Information Technology at the University of Technology Sydney.

This thesis is wholly my own work unless otherwise referenced or acknowledged. In addition, I certify that all information sources and literature used are indicated in the thesis.

I also certify that the work in this thesis has not previously been submitted for a degree nor has it been submitted as part of the requirements for a degree at any other academic institution except as fully acknowledged within the text. This thesis is the result of a Collaborative Doctoral Research Degree program with Beijing Institute of Technology.

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ABSTRACT

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Constrained low-rank matrix and tensor factorisation (MF/TF) have been widely used in machine learning and data analytics. Studies on the way of modelling constraints and the solution of optimisation task in general can provide theoretical supports for applications like image clustering, recommender systems and data compression. This thesis studies three algorithms of constrained low-rank MF/TF.

Imposing constraints on each feature vector of factor matrices is a common practice in many constrained low-rank MF algorithms. However, in many real scenarios, the relationships among features can influence the factorisation results as well. In order to better characterise the relationships among features, a novel MF algorithm, Relative Pairwise Relationship Constrained Non-negative Matrix Factorisation, is proposed. It places soft constraints over relative pairwise distances amongst features as regularisations to retain expected relationships after factorisation. It conforms to the so-called “multiplicative update rules” and detailed convergence proofs are provided. Experiments on both synthetic and real datasets have verified that imposing such constraints can keep most expected relationships unchanged after factorisation.

Directly adopted on tensor data, low-rank TF can effectively avoid the information loss caused by matricisation. The relationships among features of factor matrices in TF have practical meanings in many real scenarios. To describe such relative relationships in low-rank TF, this thesis proposes Relative Pairwise Relationship Constrained Non-negative Tensor Factorisation. It deals with both Candecomp/Parafac and Tucker decomposition schemes and both squared Euclidean distance and divergence measures. The utilisation of tensor factorisation matricisation

equation simplifies the update rules and greatly improves the computation efficiency. Experiments have demonstrated that the proposed algorithm can achieve higher accuracy when adopted on tensor applications.

There exists a problem of acquiring out-of-bounds and fluctuating values over predictions when applying low-rank MF on recommender systems. The commonly used solutions, truncation and imposing penalties, can cause the decrease in the number of effective predictions and affect the recommendation accuracy. This thesis creatively proposes Magnitude Bounded Matrix Factorisation to handle the above problem by imposing magnitude constraints for the first time. It first converts the original quadratically constrained quadratic programming task to an unconstrained one which is then solved by the well-known stochastic gradient descent. An acceleration approach for improving computation efficiency, an extracting method for magnitude constraints and a variant of MBMF for non-negative data are also introduced. Experiments have demonstrated that the algorithm is superior to existing bounding algorithms on both computing efficiency and recommendation performance.

Dissertation directed by Assoc. Professor Richard Yi Da Xu
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Dedication

I dedicate my dissertation work to my family without whom I would never accomplish this project. A special feeling of gratitude to my loving mother, Xueqin Jiang whose words of encouragement and push for tenacity have been helping me all throughout the way.

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List of Publications

Journal Papers

- J-1. **S. Jiang**, K. Li, and R. Y. D. Xu. Relative Pairwise Relationship Constrained Non-Negative Matrix Factorisation. *IEEE Transactions on Knowledge and Data Engineering*, 31(8), pp.1595-1609, 2018.
- J-2. **S. Jiang**, K. Li, and R. Y. D. Xu. Magnitude Bounded Matrix Factorisation for Recommender Systems. *IEEE Transactions on Knowledge and Data Engineering*, doi: 10.1109/TKDE.2020.2998218, 2020. Online.
- J-3. **S. Jiang**, K. Li, and R. Y. D. Xu. Non-negative CP Tensor Decomposition with Relative Pairwise Relationship Regularizations. *Pattern Recognition Letters*, 2020. Under review.
- J-4. L. Bai, K. Li, J. Pei, and **S. Jiang**. Main objects interaction activity recognition in real images. *Neural Computing and Applications*, 27(2), pp.335-348, 2016.

Conference Papers

- C-1. C. Huang, **S. Jiang**, Y. Li, Z. Zhang, J. Traish, C. Deng, S. Ferguson, R. Y. D. Xu. End-to-end Dynamic Matching Network for Multi-view Multi-person 3d Pose Estimation. *In Proceedings of the European Conference on Computer Vision (ECCV)*, 1267, 2020.
- C-2. Y. Li, K. Li, **S. Jiang**, Z. Zhang, C. Huang, and R. Y. D. Xu. Geometry-driven Self-supervised Method for 3D Human Pose Estimation. *AAAI Conference on Artificial Intelligence (AAAI)*, 7454, 2020.
- C-3. Z. Zhang, R. Y. D. Xu, **S. Jiang**, Y. Li, C. Huang, and C. Deng. Illumination adaptive person reid based on teacher-student model and adversarial training. *IEEE International Conference on Image Processing (ICIP)*, 2020.

Contents

Certificate	i
Abstract	ii
Dedication	iv
Acknowledgments	v
List of Publications	vi
List of Figures	x
Abbreviation	xii
Notation	xiii
1 Introduction	1
1.1 Background	1
1.2 Objectives and Contributions	7
1.3 Thesis Organisation	10
2 Literature Survey	11
2.1 Constrained Low-rank Matrix Factorisation	11
2.1.1 Non-negative Matrix Factorisation	12
2.1.2 Relationship Regularisations among Feature Vectors	14
2.1.3 Bounding Constraints in Low-rank MF	16
2.2 Constrained Low-rank Tensor Factorisation	19
2.2.1 Non-negative Tensor Factorisation	22

2.2.2	Relationship Regularisations in NTF	23
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3 Relative Pairwise Relationship Constrained Non-negative

Matrix Factorisation 24

3.1	RPRs and Objective Functions	24
3.2	Updating rules for Euclidean measure	26
3.3	Updating rules for Divergence measure	28
3.4	Proofs of Convergence and Theorems	29
3.5	Experiments	35
3.5.1	Additional Information Conversion	40
3.5.2	Effectiveness Validation & Complexity Analysis	42
3.5.3	Parameter Selection	45
3.5.4	Performance Analysis in Image Clustering	46
3.5.5	Performance Analysis in Recommender Systems	50
3.6	Summary	51

4 Relative Pairwise Relationship Constrained Non-negative

Tensor Factorisation 54

4.1	RPRs and Objectives	54
4.2	Updating Rules of RPR-NTF	56
4.3	Convergence Proofs	60
4.4	Factorisation of Incomplete Tensor	62
4.5	Experiments	63
4.5.1	Effectiveness and Convergence	68
4.5.2	Time Complexity	70
4.5.3	Image Clustering on AT & T ORL	72

4.5.4	Recommendations on Movielens 1M	74
4.6	Summary	76
5	Magnitude Bounded Matrix Factorisation	77
5.1	MBMF Problem Definition	77
5.2	Conversions from Constrained to Unconstrained Task	79
5.3	Solving Unconstrained Optimisation	81
5.4	Acceleration for MBMF	83
5.5	MBMF Algorithm and Its Variant	85
5.5.1	Original MBMF	85
5.5.2	Non-negative MBMF	86
5.5.3	Parameter Settings	86
5.6	Preliminaries of Data	88
5.6.1	Data Centring	88
5.6.2	Choice of Magnitudes	89
5.7	Complexity Analysis	91
5.8	Experiments	92
5.8.1	Prediction Variation	95
5.8.2	Performance on Real Recommender Systems	96
5.8.3	Discussion	102
5.9	Summary	102
6	Conclusion	104
	Bibliography	106

List of Figures

1.1	A simple movie recommender system. The factorisation algorithm used here is NMF with Euclidean measure proposed in [1]. Original missing ratings are denoted by 0 and recovered ratings are showed in brackets. As shown under the right factorised matrix, the distance between feature vectors of movies “Star Wars” and “Titanic” is less than the distance between movies “Star Wars” and “Star Trek”	3
1.2	Predicted values obtained from MF algorithm [2] with respect to different densities of factorised matrices. Synthetic data are denoted by blue dots in (a), (b) and (c) and the corresponding out-of-bounds predicted values are denoted by red dots in (d), (e), (f) and (g). Note that the red dots in (d) and (e) are depicted 20 times bigger than those in other subfigures to ensure they are clearly visible. . . .	5
2.1	Auxiliary function in MUL [1]	13

2.2	An example of projecting four 3D data points into 2D space. Points are ordered by circled numbers, and the value near each dotted line is the normalised Euclidean distance. (a) The original data space. The distance between point ② and point ④ is less than the distance between point ③ and point ④ (marked by asterisk sign). (b) Projected data points by GNMF using Euclidean distance between each pair of original data points as dissimilarity matrix. The distance between point ② and point ④ becomes bigger than the distance between point ③ and point ④. (c) LCNMF projects all four points onto one when considering all RPRs. (d) RPR-NMF retains all the RPRs after factorisation.	15
2.3	Illustration of CP tensor factorisation of a three-way tensor.	21
2.4	Illustration of Tucker tensor factorisation of a three-way tensor.	22
3.1	Using a piecewise linear function to approximate e^x	32
3.2	Performance with respect to the number of pairwise relationship constraints. (a) MSL/MD, (b) CSR, (c) Processing time.	42
3.3	Performance with respect to the size of factorising matrix. (a) MSL/MD, (b) CSR, (c) Processing time.	43
3.4	MSL/MD & CSR of RPR-NMF algorithms with penalty coefficients varying from 0.4 to 2 and from 20 to 100.	45
4.1	Performance of NTF algorithms with respect to iterations. (a) MSL, (b) MD, (c) CSR.	69
4.2	Running time of NTF algorithms with respect to number of constraints. (a) CP algorithms, (b) Tucker algorithms.	71
5.1	Prediction variation on Synthetic dataset.	96

Abbreviation

MF - Matrix Factorisation

NMF - Non-negative Matrix Factorisation

CNMF - Constrained Non-negative Matrix Factorisation

MUL - Multiplicative Update Rules

GNMF - Graph Regularised Non-negative Matrix Factorisation

LCNMF - Label Constrained Non-negative Matrix Factorisation

RPR-NMF - Relative Pairwise Relationship Constrained Non-negative Matrix Factorisation

BMF - Bounded Matrix Factorisation

BMC-ADMM - Bounded Matrix Completion in Alternating Direction of Multiplier Method

MBMF - Magnitude Bounded Matrix Factorisation

TF - Tensor Factorisation

NTF - Non-negative Tensor Factorisation

CNTF - Constrained Non-negative Tensor Factorisation

LRNTF - Laplacian Regularised Non-negative Tensor Factorisation

RPR-NTF - Relative Pairwise Relationship Constrained Non-negative Tensor Factorisation

SVD - Singular Value Decomposition

CP - Candecomp/Parafac

Nomenclature and Notation

Lower-case non-bold characters denote iterative variables (e.g. i, j, k, n).

Lower-case bold characters denote vectors (e.g. \mathbf{u}).

Upper-case non-bold characters denote constant scalars (e.g. N, K, I).

Upper-case bold characters denote matrices (e.g. \mathbf{U}).

Upper-case non-bold Euler characters denote functions (e.g. \mathcal{F}).

Upper-case bold Euler characters denote tensors (e.g. \mathfrak{X}).

\mathbf{U}_i denotes the i^{th} row of matrix \mathbf{U} .

$(\cdot)^T$ denotes the transpose operation.

\mathbb{R} denotes the field of real numbers.