

# Rayleigh quotient maximization and its applications to social network analysis (50% seminar)

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# Introduction: Rayleigh quotient maximization over $\mathcal{T}$ (1/2)

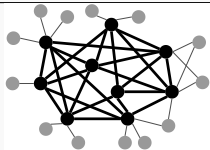
Given a symmetric matrix  $\mathbf{A} \in \mathbb{R}^{n \times n}$  and a feasible set  $\mathcal{T} \subseteq \mathbb{R}^n$ , find any

$$\mathbf{u}^* \in \operatorname{argmax} \left\{ \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} : \mathbf{x} \in \mathcal{T} \setminus \{\mathbf{0}\} \right\}.$$

## Examples

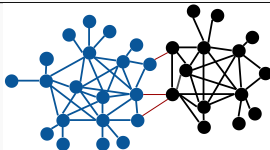
densest subgraph [1]

$$\mathcal{T} = \{0, 1\}^n$$



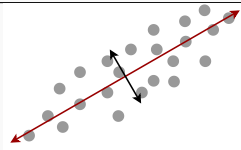
2-community detection [9]

$$\mathcal{T} = \{-1, 1\}^n$$



PCA [7]

$$\mathcal{T} = \mathbb{R}^n$$



## Introduction: Rayleigh quotient maximization over $\mathcal{T}$ (2/2)

Given a symmetric  $\mathbf{A} \in \mathbb{R}^{n \times n}$  and  $\mathcal{T} \subseteq \mathbb{R}^n$ , find any

$$\mathbf{u}^* \in \operatorname{argmax} \left\{ \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} : \mathbf{x} \in \mathcal{T} \setminus \{\mathbf{0}\} \right\}.$$

### Discrete $\mathcal{T}$ : graph applications

Questions of interests:

- ▶ What structures does  $\mathbf{u}^*$  capture?
- ▶ Is  $\mathbf{u}^*$  polynomial-time tractable?
- ▶ How well can we approximate  $\mathbf{u}^*$ ?

### $\mathcal{T} = \mathbb{R}^n$ : numerical linear algebra

Questions of interests:

- ▶ How to evaluate the quality of  $\mathbf{u}^*$ ?
- ▶ How well can we approximate  $\mathbf{u}^*$  under computational limitations?

# Contributions

Given a symmetric  $\mathbf{A} \in \mathbb{R}^{n \times n}$  and  $\mathcal{T} \subseteq \mathbb{R}^n$ , find any

$$\mathbf{u}^* \in \operatorname{argmax} \left\{ \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} : \mathbf{x} \in \mathcal{T} \setminus \{\mathbf{0}\} \right\}.$$

## Part I - discrete $\mathcal{T}$

Studied a signed graph application.

- ▶  $\mathbf{u}^*$  captures antagonistic patterns
- ▶ known to be APX-hard
- ▶ a provable approximation algorithm

## Part II - $\mathcal{T} = \mathbb{R}^n$

Improved analysis of a numerical solver

- ▶ for the multiplicative gap  $R(\hat{\mathbf{u}})$
- ▶ under memory-limited and pass-limited setting

**(Part I)** Tzeng et al. "Discovering conflicting groups in signed networks." In Proc. of NeurIPS 2020.

**(Part II)** Tzeng et al. "Improved analysis of randomized SVD for top-eigenvector approximation." In Proc. of AISTATS 2022.

## Part I - an application in signed graphs

Given a symmetric  $\mathbf{A} \in \mathbb{R}^{n \times n}$  and  $\mathcal{T} \subseteq \mathbb{R}^n$ , find any

$$\mathbf{u}^* \in \operatorname{argmax} \left\{ \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} : \mathbf{x} \in \mathcal{T} \setminus \{\mathbf{0}\} \right\}.$$

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# Conflicting group detection in signed graphs (1/8)

(Bonchi et al. 2019) 2-conflicting group detection

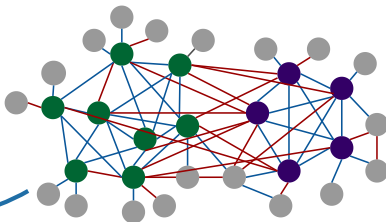
Given a signed adjacency matrix  $\mathbf{A} \in \{-1, 0, 1\}^{n \times n}$ , the 2-conflicting groups [3] are identified by the signs of

$$\mathbf{u}^* \in \operatorname{argmax} \left\{ \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} : \mathbf{x} \in \{-1, 0, 1\}^n \setminus \{\mathbf{0}\} \right\} \quad (1)$$

**antagonistic property:**

intra-group: mostly +

inter-group: mostly -



$\mathbf{A}_{i,j} \mathbf{x}_i \mathbf{x}_j = 1 :$

+ intra-group edges

- inter-group edges

$\mathbf{A}_{i,j} \mathbf{x}_i \mathbf{x}_j = -1 :$

- intra-group edges

+ inter-group edges

## Conflicting group detection in signed graphs (2/8)

(Bonchi et al. 2019) 2-conflicting group detection

Given a signed adjacency matrix  $\mathbf{A} \in \{-1, 0, 1\}^{n \times n}$ , the 2-conflicting groups [3] are identified by the signs of

$$\mathbf{u}^* \in \operatorname{argmax} \left\{ \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} : \mathbf{x} \in \{-1, 0, 1\}^n \setminus \{\mathbf{0}\} \right\} \quad (1)$$

Hardness result of (1)

**NP-hard:** independently proven by

(Bonchi et al. 2019)  
reduction from Correlation Clustering

**APX-hard** proven by  
(Bhaskara et al. 2012)

version 1

reduction from  
Max  $k$ -AND

version 2

reduction from  
ratio version of Unique  
Games Conjecture

## Conflicting group detection in signed graphs (3/8)

### (Bonchi et al. 2019) 2-conflicting group detection

Given a signed adjacency matrix  $\mathbf{A} \in \{-1, 0, 1\}^{n \times n}$ , the 2-conflicting groups [3] are identified by the signs of

$$\mathbf{u}^* \in \operatorname{argmax} \left\{ \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} : \mathbf{x} \in \{-1, 0, 1\}^n \setminus \{\mathbf{0}\} \right\} \quad (1)$$

### Approximation algorithms

#### **SDP-based** (Bhaskara et al. 2012)

- ▶ general:  $\tilde{O}(n^{1/3})$
- ▶ bipartite:  $\tilde{O}(n^{1/4})$  (gap instance)

#### **Eigenvector-based**

- ▶ (Bonchi et al. 2019)  $\mathcal{O}(n^{1/2})$
- ▶ (Tzeng et al. 2020)  $\Omega(n^{1/2})$



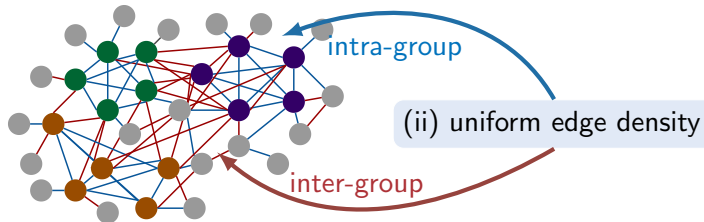
## Conflicting group detection in signed graphs (4/8)

(Tzeng et al. 2020) formulation of  $k$ -conflicting group

$k$ -conflicting groups are identified by the optimal solution to

$$\max_{\substack{\mathbf{X} \in \{0,1\}^{n \times k} \setminus \{0\} \\ \mathbf{x}_{i,:} \in \{0, \mathbf{e}_1^T, \dots, \mathbf{e}_k^T\}, \forall i \in [n]}} \frac{\sum_{(i,j): \langle \mathbf{x}_{i,:}, \mathbf{x}_{j,:} \rangle = 1} \mathbf{A}_{i,j} + \frac{1}{k-1} \sum_{(i,j): \langle \mathbf{x}_{i,:}, \mathbf{x}_{j,:} \rangle = 0} \mathbf{A}_{i,j}}{\text{Tr}(\mathbf{X}^T \mathbf{X})}.$$

(i) equally-sized groups



**Intuition:** under (i)(ii),  $\#$  inter-group edge  $\approx (k-1) \times \#$  intra-group edge

## Conflicting group detection in signed graphs (5/8)

$$= \sum_{j=1}^{k-1} \frac{\|\mathbf{Y}_{:,j}\|_F^2}{\|\mathbf{Y}\|_F^2} \frac{\mathbf{Y}_{:,j}^T \mathbf{A}^{(j-1)} \mathbf{Y}_{:,j}}{\mathbf{Y}_{:,j}^T \mathbf{Y}_{:,j}}$$

(Tzeng et al. 2020) an equivalent objective of  $k$ -conflicting group

$$\max_{\mathbf{Y} \in \mathbb{R}^{n \times (k-1)} \setminus \{\mathbf{0}\}} \frac{\text{Tr}(\mathbf{Y}^T \mathbf{A} \mathbf{Y})}{\text{Tr}(\mathbf{Y}^T \mathbf{Y})} \text{ subject to } \mathbf{Y}_{i,j} = \begin{cases} c_j(k-j) & \text{if } i \in S_j \\ 0 & \text{if } i \in \cup_{h=1}^{j-1} S_h \text{ or } i \notin \cup_{h \in [k]} S_h, \\ -c_j & \text{if } i \in \cup_{h=j+1}^k S_h \end{cases} \quad (2)$$

where  $\{c_j\}_{j \in [k-1]}$  are fixed constants, and  $S_1, \dots, S_k$  are any  $k$  disjoint groups.

(Tzeng et al. 2020) a sequential algorithm called SCG

Suppose  $S_1, \dots, S_{j-1}$  are found, we find  $S_j = \{i \in [n] : \mathbf{u}_i^* = k-j\}$  by solving

$$\mathbf{u}^* \in \operatorname{argmax} \left\{ \frac{\mathbf{x}^T \mathbf{A}^{(j-1)} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} : \mathbf{x} \in \{-1, 0, k-j\}^n \setminus \{\mathbf{0}\} \right\}, \quad (3)$$

where  $\mathbf{A}^{(j-1)}$  is the adjacency matrix after removing  $\cup_{h \in [j-1]} S_h$  and  $\mathbf{A}^{(0)} = \mathbf{A}$ .

## Conflicting group detection in signed graphs (6/8)

(Tzeng et al. 2020) The subproblem in SCG

Let  $q \in [k - 1]$  and  $\mathbf{A} \in \{0, 1\}^{n \times n}$  be the (modified) adjacency matrix.

$$\mathbf{u}^* \in \operatorname{argmax} \left\{ \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} : \mathbf{x} \in \{-1, 0, q\}^n \setminus \{\mathbf{0}\} \right\}. \quad (3)$$

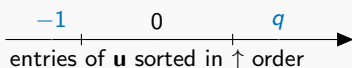
Solving (3): approximation algorithms

Eigenvector-based: let  $\mathbf{u}$  be the leading eigenvector of  $\mathbf{A}$ .

- ▶ randomized:  $\mathcal{O}(qn^{1/2})$ -approx generalizes (Bonchi et al. 2019)

$$\tilde{\mathbf{u}}_i = \begin{cases} q \cdot \text{Bernoulli}(|\mathbf{u}_i|) & \text{if } \mathbf{u}_i > 0 \\ -1 \cdot \text{Bernoulli}(|\mathbf{u}_i|) & \text{if } \mathbf{u}_i < 0 \end{cases}$$

- ▶ deterministic:

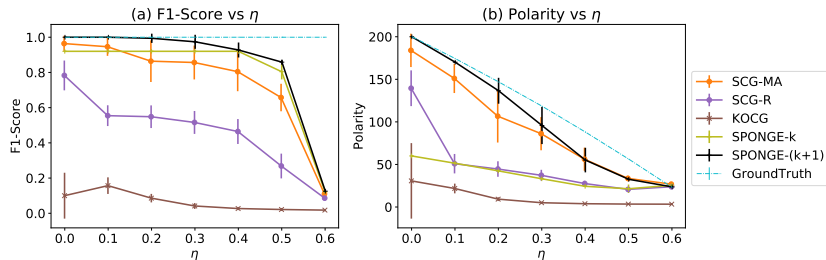


# Conflicting group detection in signed graphs (7/8)

## ► Real-world networks:

	Bitcoin	WikiVote	Referendum	Slashdot	WikiConflict	Epinions	Wikipolitics
$ V $	5 881	7 115	10 884	82 140	116 717	131 580	138 587
$ E $	21 492	100 693	251 406	500 481	2 026 646	711 210	715 883
$ E_- / E $	0.2	0.2	0.1	0.2	0.6	0.2	0.1
SCG-MA	<b>14.6</b>	<b>45.5</b>	<b>84.9</b>	<b>37.8</b>	<b>102.6</b>	<b>88.8</b>	<b>57.5</b>
SCG-R	5.0	9.7	39.8	7.3	16.2	39.4	5.5
KOCC [4]	4.4	5.5	8.8	2.6	4.5	8.7	4.8
SPONGE-k [5]	5.0	15.8	41.5	—	—	—	—
SPONGE-(k+1) [5]	0.8	1.0	1.0	—	—	—	—

## ► Synthetic:



## Conflicting group detection in signed graphs (8/8)

### Future work

- ▶ Can we improve the approximation guarantee to (3)?

$$\mathbf{u}^* \in \operatorname{argmax} \left\{ \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} : \mathbf{x} \in \{-1, 0, q\}^n \setminus \{\mathbf{0}\} \right\}. \quad (3)$$

- ▶ Can we design provable algorithm for  $k$ -conflicting group detection, (2)?
- ▶ What is the fundamental limit of the problem in synthetic model?
- ▶ Does our algorithm work well in sparse graphs?

## Part II - an improved analysis for a numerical solver

Given a symmetric  $\mathbf{A} \in \mathbb{R}^{n \times n}$  and  $\mathcal{T} \subseteq \mathbb{R}^n$ , find any

$$\mathbf{u}^* \in \operatorname{argmax} \left\{ \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} : \mathbf{x} \in \mathcal{T} \setminus \{\mathbf{0}\} \right\}.$$

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# Improved analysis of Randomized SVD (1/8)

usage → the 2-conflicting group algo by [3] becomes  $\mathcal{O}(R(\hat{\mathbf{u}})^{-1}n^{1/2})$ -approx

Our metric of interest: multiplicative gap  $R(\cdot)$

Given a symmetric  $\mathbf{A} \in \mathbb{R}^{n \times n}$  with the largest eigenpair  $(\lambda_1, \mathbf{u}_1)$ ,  $\lambda_1 > 0$ , define

$$R(\hat{\mathbf{u}}) = \lambda_1^{-1} \frac{\hat{\mathbf{u}}^T \mathbf{A} \hat{\mathbf{u}}}{\hat{\mathbf{u}}^T \hat{\mathbf{u}}}$$

Prior:  $\tilde{\mathcal{O}}(n)$ -space numerical solvers

For any  $\mathbf{A} \succcurlyeq 0$ , w.h.p.

$$\begin{array}{ccc} \text{no guarantee} & R(\hat{\mathbf{u}}) = \Omega(1) & \\ \hline o(\ln n)\text{-pass} & | & \Omega(\ln n)\text{-pass} \end{array} \rightarrow q$$

**state-of-the-art:** for any  $\mathbf{A} \succcurlyeq 0$ ,

Randomized SVD [6]:  $R(\hat{\mathbf{u}}) \geq 1 - \mathcal{O}(\ln n/q)$

Block Krylov [8]:  $R(\hat{\mathbf{u}}) \geq 1 - \mathcal{O}((\ln n/q)^2)$

[10]  $R(\hat{\mathbf{u}}) = \Theta(1)$  impossible unless  $q = \Omega(\ln n)$

Our analysis of Randomized SVD

For any  $\mathbf{A} \succcurlyeq 0$ , w.h.p.

$$\begin{array}{ccc} R(\hat{\mathbf{u}}) = \Omega\left(\left(\frac{\ln n}{n}\right)^{\frac{1}{2q+1}}\right) & R(\hat{\mathbf{u}}) = \Omega(1) & \\ \hline o(\ln n)\text{-pass} & | & \Omega(\ln n)\text{-pass} \end{array} \rightarrow q$$

For some indefinite  $\mathbf{A}$ , w.h.p.

$$\begin{array}{ccc} R(\hat{\mathbf{u}}) = \Omega\left(\left(\frac{\ln n}{n}\right)^{\frac{1}{2q+1}}\right) & R(\hat{\mathbf{u}}) = \Omega(1) & \\ \hline o(\ln n)\text{-pass} & | & \Omega(\ln n)\text{-pass} \end{array} \rightarrow q$$

## Improved analysis of Randomized SVD (2/8)

$(q+1)$ -pass  $\mathcal{O}(nd)$ -space

### Interpreting Randomized SVD [6] for top-eigenvector approximation

**Algorithm:** RSVD  $(\mathbf{A}, q, d)$

- 1  $\mathbf{Y} \leftarrow \mathbf{A}^q \mathbf{S}$  where  $\mathbf{S} \sim \mathcal{N}(0, 1)^{n \times d}$ ;
- 2  $\mathbf{Y} = \mathbf{Q}\mathbf{R}$ ;
- 3  $\mathbf{B} \leftarrow \mathbf{Q}^T \mathbf{A}\mathbf{Q}$ ;
- 4  $\hat{\mathbf{u}} = \mathbf{Q} \mathbf{u}_1(\mathbf{B})$ ;
- 5 return  $\hat{\mathbf{u}}$ ;

**Fact:**  $\mathbb{E}[(\mathbf{u}_1^T \mathbf{S}_{:,j})^2] = \dots = \mathbb{E}[(\mathbf{u}_n^T \mathbf{S}_{:,j})^2]$

(Step 1: line 1)

$$\mathbf{Y}_{:,j} = \mathbf{A}^q \mathbf{S}_{:,j} = \sum_{i=1}^n \lambda_i^q (\mathbf{u}_i^T \mathbf{S}_{:,j}) \mathbf{u}_i, \forall j \in [d]$$

(Step 2: line 2-4)

$$\hat{\mathbf{u}} = \operatorname{argmax}\{\mathbf{v}^T \mathbf{A}\mathbf{v} : \mathbf{v} \in \operatorname{range}(\mathbf{Y}) \cap \mathbb{S}^{n-1}\}$$

**Effect of  $q \uparrow$ :**

$\mathbf{Y}_{:,j}$  align more to eigenspace of  $\lambda_1$

**Effect of  $d \uparrow$ :**

- (i)  $\uparrow$  the concentration around  $\mathbb{E}[R(\mathbf{Y}_{:,j})]$
- (ii)  $\uparrow \mathbb{E}[R(\hat{\mathbf{u}})]$  (we make this explicit)

Recall:  $R(\hat{\mathbf{u}}) = \lambda_1^{-1} \frac{\hat{\mathbf{u}}^T \mathbf{A} \hat{\mathbf{u}}}{\hat{\mathbf{u}}^T \hat{\mathbf{u}}}$



## Improved analysis of Randomized SVD (3/8)

$$\geq e^{-\mathcal{O}(\frac{\ln n}{2q+1})} \geq 1 - \mathcal{O}(\frac{\ln n}{q})$$

**(Theorem 1)** For  $\mathbf{A} \succcurlyeq 0$ ,  $R(\hat{\mathbf{u}}) = \left(\Omega\left(\frac{d}{n}\right)\right)^{\frac{1}{2q+1}}$  w.p. at least  $1 - e^{-\Omega(d)}$ .

Our technique: a reduction to random projection length

$$R(\hat{\mathbf{u}}) = \max_{\mathbf{a} \in \mathbb{S}^{d-1}} \frac{\sum_{i \in [n]} \alpha_i^{2q+1} \langle \mathbf{S}^T \mathbf{u}_i, \mathbf{a} \rangle^2}{\sum_{i \in [n]} \alpha_i^{2q} \langle \mathbf{S}^T \mathbf{u}_i, \mathbf{a} \rangle^2}, \Rightarrow \cos^2 \theta(\mathbf{u}_1, \mathbf{S}) = \max_{\mathbf{a} \in \mathbb{S}^{d-1}} \frac{\langle \mathbf{S}^T \mathbf{u}_1, \mathbf{a} \rangle^2}{\sum_{i \in [n]} \langle \mathbf{S}^T \mathbf{u}_i, \mathbf{a} \rangle^2}$$

where  $\alpha_i = \frac{\lambda_i}{\lambda_1}, \forall i \in [n]$ .

**(Lemma [13])** For  $\mathbf{v} \in \mathbb{S}^{n-1}$  and  $d \ll n$ , w.p. at least  $1 - e^{-\Omega(d)}$ ,

$$\cos^2 \theta(\mathbf{v}, \mathbf{S}) = \Theta\left(\frac{d}{n}\right).$$

## Improved analysis of Randomized SVD (4/8)

**(Theorem 2)**  $\exists \mathbf{A} \succcurlyeq 0$  such that  $R(\hat{\mathbf{u}}) = \mathcal{O}\left(\left(\frac{d}{n}\right)^{\frac{1}{2q+1}}\right)$  w.p. at least  $1 - e^{-\Omega(d)}$ .

**(Theorem 3)** For  $\mathbf{A} \succcurlyeq 0$  with  $(i_0, \gamma)$ -power-law decay,  $i_0 \in [n]$  and  $\gamma > 1/2q$ ,

$$R(\hat{\mathbf{u}}) = \Omega\left(\left(\frac{d}{d+i_0}\right)^{\frac{1}{2q+1}}\right) \text{ w.p. at least } 1 - e^{-\Omega(d)}.$$

**(Assumption 1)**  $\exists \kappa \in (0, 1]$  such that  $\sum_{i=2}^n \lambda_i^{2q+1} \geq \kappa \sum_{i=2}^n |\lambda_i|^{2q+1}$ .

**(Theorem 4)** For  $\mathbf{A}$  with  $(i_0, \gamma)$ -power-law decay,  $i_0 \in [n]$  and  $\gamma > 1/2q$ , and satisfying Assumption 1, there exists a constant  $c_\kappa > 0$  such that

$$R(\hat{\mathbf{u}}) = \Omega\left(c_\kappa \left(\frac{d}{d+i_0}\right)^{\frac{1}{2q+1}}\right) \text{ w.p. at least } 1 - e^{-\Omega(\sqrt{d}\kappa^2)}.$$

## Improved analysis of Randomized SVD (5/8)

e.g.,  $|S_1| + |S_2| = \Theta(n)$



Exploiting prior knowledge of large  $\langle \mathbf{u}_1, \mathbf{1} \rangle^2$

**Question:** If  $\langle \mathbf{u}_1, \mathbf{1} \rangle^2 = \Theta(n)$ , is there a better choice of  $\mathbf{S}$  other than  $\mathcal{N}(0, 1)^{n \times d}$ ?

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**Algorithm:** RSVD( $\mathbf{A}, q, d$ )

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- 1  $\mathbf{Y} \leftarrow \mathbf{A}^q \mathbf{S}$  where  $\mathbf{S} \sim \mathcal{N}(0, 1)^{n \times d}$ ;
  - 2  $\mathbf{Y} = \mathbf{QR}$ ;
  - 3  $\mathbf{B} \leftarrow \mathbf{Q}^T \mathbf{A} \mathbf{Q}$ ;
  - 4  $\hat{\mathbf{u}} = \mathbf{Q} \mathbf{u}_1(\mathbf{B})$ ;
  - 5 return  $\hat{\mathbf{u}}$ ;
- 

(Hint:  $\mathbf{Y}_{:,j} = \mathbf{A}^q \mathbf{S}_{:,j} = \sum_{i=1}^n \lambda_i^q (\mathbf{u}_i^T \mathbf{S}_{:,j}) \mathbf{u}_i, \forall j \in [d]$ )

## Improved analysis of Randomized SVD (6/8)

**Algorithm:** RandSum( $\mathbf{A}, q, d, p$ )

- 1  $\mathbf{S}_1 \sim \mathcal{N}(0, 1)^{n \times \lceil \frac{d}{2} \rceil}$ ,  $\mathbf{S}_2 \sim \text{Bernoulli}(p)^{n \times \lfloor \frac{d}{2} \rfloor}$ ;
- 2  $\mathbf{S} \leftarrow [\mathbf{S}_1 \quad \mathbf{S}_2]$ ;
- 3 return RSVD( $\mathbf{A}, \mathbf{S}, q, d$ );

**(Theorem 5)** For  $\mathbf{A} \succcurlyeq 0$ , RandSum( $\mathbf{A}, q, d, p$ ) returns  $\hat{\mathbf{u}}$  satisfying

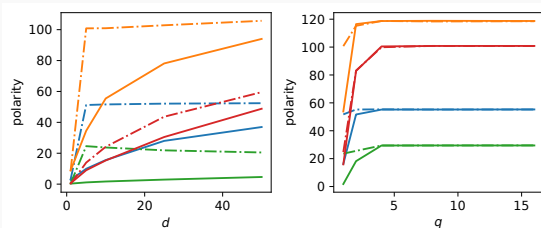
$$R(\hat{\mathbf{u}}) = \left( \Omega \left( \frac{\max \{d, \langle \mathbf{u}_1, \mathbf{1}_n \rangle^2\}}{n} \right) \right)^{\frac{1}{2q+1}} \quad \text{with prob. } \geq 1 - e^{-\Omega(d)}.$$

**Theorem 5** generalizes to indefinite  $\mathbf{A}$  under an assumption similar to **Assumption 1**.

# Improved analysis of Randomized SVD (7/8)

## Experiment: 2-conflicting group detection [3, 11]

	WikiVot	Referendum	Slashdot	WikiCon
$ V $	7 115	10 884	82 140	116 717
$ E $	100 693	251 406	500 481	2 026 646
$(\gamma, i_0)$	(4.6, 15)	(4.5, 16)	(5.3, 17)	(2.8, 22)
$\kappa$	0.397	0.620	0.204	0.034
$\cos \theta(\mathbf{u}_1, \mathbf{1}_n)$	0.378	0.399	0.194	0.193



- ▶ RSVD: solid line
- ▶ RandSum: dashed line

— wikivot    — referendum    — slashdot    — wikicon

## Improved analysis of Randomized SVD (8/8)

### Future work

- ▶ Do the results generalize to (row/column)-stochastic matrices?
- ▶ Do the results of RandSum hold for any non-centered subgaussian distributions?
- ▶ Can we extend the analysis to top- $k$  eigenvectors approximations?
- ▶ What is the fundamental limit of  $R(\hat{\mathbf{u}})$  for any  $q$ -pass  $\tilde{O}(n)$ -space algorithm?
- ▶ Can we reduce the space complexity while keeping the same guarantees?

# Summary

## Part I - $k$ -conflicting group detection

- ▶ We formulate the problem of  $k$ -conflicting group detection.
- ▶ We propose an algorithm that sequentially solves a sub-problem which generalizes the problem considered by Bonchi et al. [3] and Bhaskara et al. [2].
- ▶ We demonstrate the effectness of our algorithm.

## Part II - improved analysis of Randomized SVD



- ▶ We improve the analysis of RSVD, in the regime of  $o(\ln n)$  passes, and give the first analysis of  $R(\cdot)$  for indefinite matrices.
- ▶ We study the property of Bernoulli random projection and demonstrate its usefulness to the task of conflicting group detection [3, 11].

## Reference I





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