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Sparse matrix factorization Sparse matrix factorization (SMF) is a matrix factorization algorithm proposed by Professor Emil Pecháček in 2015. It differs from other factorization methods in that it employs a sparsity pattern to solve it. Standard matrix factorization methods have a limitation for the number of terms that can be included in its factorization as the number of terms grows exponentially with the input matrix size. The number of terms is normally set to a fixed value or is chosen using cross-validation, where the model is trained on a subset of the data and a performance measure is computed on the validation set. Since increasing the number of terms improves the accuracy of the factorization, it is necessary to carefully choose a value which does not exceed the expected size of the test data, so that the training and validation sets match. This restriction limits the complexity of the model to a few hundred terms, which is restrictive when the rank is low. Consider the example of predicting the target value, based on matrix of dimension and binary values of its elements. Standard models work by choosing terms from and, like logistic regression, then solve the linear system to find the

parameters of the chosen terms. This requires operations, where is the number of terms chosen. The problem of standard factorization methods is that they do not have a rigorous way of choosing the number of terms; it has to be done by cross-validation, leading to a prohibitive operations. Professor Pecháček proposed a new factorization algorithm called Sparse Matrix Factorization (SMF) to overcome this problem. This is an iterative algorithm with iterations leading to a low-rank approximation. It takes the form where is a training data set, and is the number of terms to choose. The algorithm starts with an initial set of terms; in each iteration it chooses one term and formulates the problem as an overdetermined linear system. The search for the most predictive terms is carried out in a greedy manner: at each iteration, the algorithm takes one column of the matrix, then another column, and so on, until all the columns of are taken. The set of chosen terms is determined by the most significant column of the matrix as can be seen in the example below: When is an identity matrix, the algorithm will choose the most significant column of the training data and will obtain a low-rank approximation, which will converge to a solution using -fold cross-validation.

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