Coresets for Archetypal Analysis

Sebastian Mair and Ulf Brefeld

Leuphana University of Lüneburg, Germany

Coresets

- coresets represent large data sets by weighted subsets
- models perform provably competitive on those subsets compared to all data

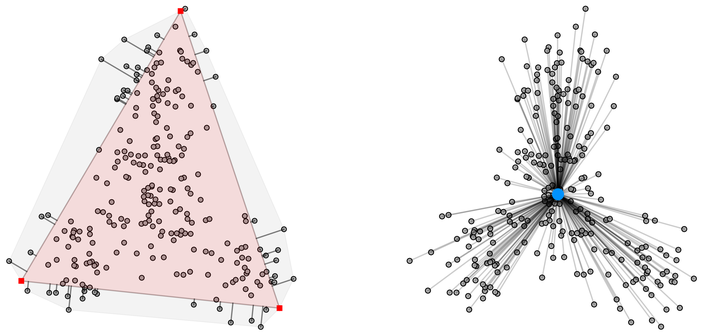
Archetypal Analysis (AA)

- AA is an interpretable matrix factorization
- factorize data $\mathbf{X}$ into convex weights $\mathbf{A}$ and archetypes $\mathbf{Z}$

$$\mathbf{X} = \mathbf{ABX} = \mathbf{AZ}$$

- represent data points as a convex comb. of k archetypes
- represent archetypes as a convex combination of data
- all archetypes $\mathbf{Z}$ will be on the boundary of data
- find $\mathbf{A}$ and $\mathbf{B}$ by minimizing the residual sum of squares

$$\min \ \mathrm{RSS}(k) = \|\mathbf{X} - \mathbf{AZ}\|_F^2 = \|\mathbf{X} - \mathbf{ABX}\|_F^2$$



Coresets for AA

- we propose to use the following sampling distribution

$$q(\mathbf{x}) = \frac{d(\mathbf{x},\mu)^2}{\sum_{i=1}^{n} d(\mathbf{x}_i,\mu)^2}$$

- sample a subset $\mathcal{C}$ of the data of size at least

$$m \geq c\varepsilon^{-2}(dk \log k + \log \delta^{-1})$$

- weight each sampled point with

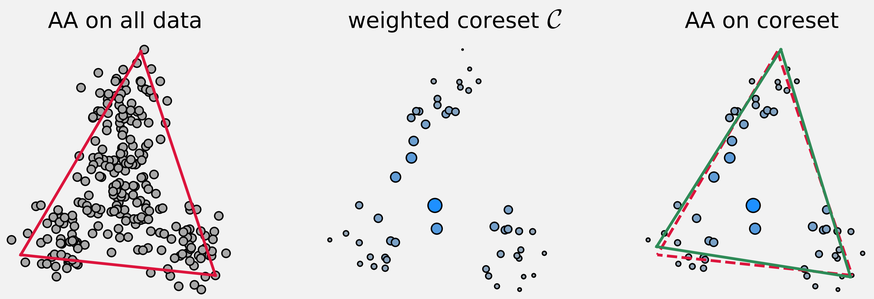
$$(m \cdot q(\mathbf{x}))^{-1}$$

- the following bound holds with prob. of at least $1 - \delta$

$$|\phi_{\mathcal{X}}(Q) - \phi_{\mathcal{C}}(Q)| \leq \varepsilon \phi_{\mathcal{X}}(\{\mu\})$$

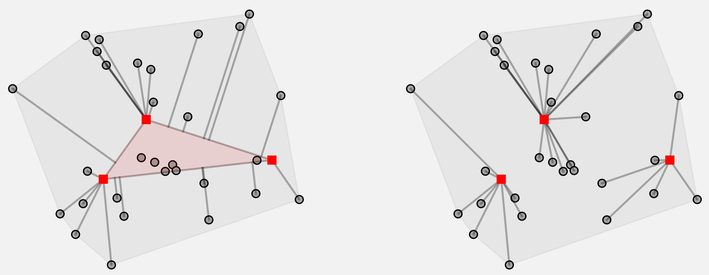
for any query $Q \subset \mathbb{R}^d$ of cardinality at most k satisfying

$$\mu \in \mathrm{conv}(Q)$$



Summary

- AA is an interpretable matrix factorization
- the interpretability comes with a high computational cost
- we propose efficient coresets for scaling up archetypal analysis

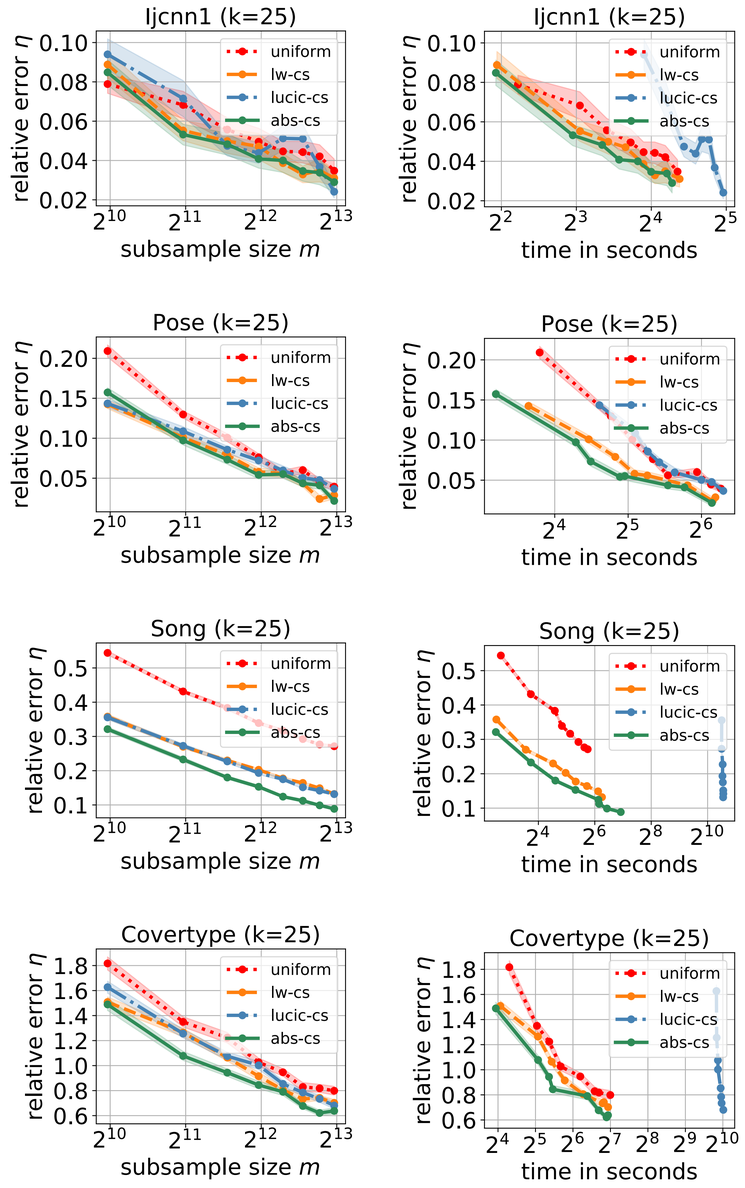


Contributions

- every coreset for k-means is also a coreset for archetypal analysis
- a simple and efficient sampling strategy to compute a coreset
- rigoros theoretical analysis of the derived coreset

LEUPHANA
UNIVERSITY OF LÜNEBURG

Experiments



- uniform sampling performs consistently worse
- our coreset often yields the best results
- consistently lower relative errors in shorter time