

# Contents

<b>Preface</b>		<b>ix</b>
<b>I Linear Algebra Concepts and Matrix Decompositions</b>		
<b>1 Vectors and Matrices in Data Mining and Pattern Recognition</b>		<b>3</b>
1.1 Data Mining and Pattern Recognition . . . . .		3
1.2 Vectors and Matrices . . . . .		4
1.3 Purpose of the Book . . . . .		7
1.4 Programming Environments . . . . .		8
1.5 Floating Point Computations . . . . .		8
1.6 Notation and Conventions . . . . .		11
<b>2 Vectors and Matrices</b>		<b>13</b>
2.1 Matrix-Vector Multiplication . . . . .		13
2.2 Matrix-Matrix Multiplication . . . . .		15
2.3 Inner Product and Vector Norms . . . . .		17
2.4 Matrix Norms . . . . .		18
2.5 Linear Independence: Bases . . . . .		20
2.6 The Rank of a Matrix . . . . .		21
<b>3 Linear Systems and Least Squares</b>		<b>23</b>
3.1 LU Decomposition . . . . .		23
3.2 Symmetric, Positive Definite Matrices . . . . .		25
3.3 Perturbation Theory and Condition Number . . . . .		26
3.4 Rounding Errors in Gaussian Elimination . . . . .		27
3.5 Banded Matrices . . . . .		29
3.6 The Least Squares Problem . . . . .		31
<b>4 Orthogonality</b>		<b>37</b>
4.1 Orthogonal Vectors and Matrices . . . . .		38
4.2 Elementary Orthogonal Matrices . . . . .		40
4.3 Number of Floating Point Operations . . . . .		45
4.4 Orthogonal Transformations in Floating Point Arithmetic . . . . .		46

<b>5</b>	<b>QR Decomposition</b>	<b>47</b>
5.1	Orthogonal Transformation to Triangular Form . . . . .	47
5.2	Solving the Least Squares Problem . . . . .	51
5.3	Computing or Not Computing $Q$ . . . . .	52
5.4	Flop Count for QR Factorization . . . . .	53
5.5	Error in the Solution of the Least Squares Problem . . . . .	53
5.6	Updating the Solution of a Least Squares Problem . . . . .	54
<b>6</b>	<b>Singular Value Decomposition</b>	<b>57</b>
6.1	The Decomposition . . . . .	57
6.2	Fundamental Subspaces . . . . .	61
6.3	Matrix Approximation . . . . .	63
6.4	Principal Component Analysis . . . . .	66
6.5	Solving Least Squares Problems . . . . .	66
6.6	Condition Number and Perturbation Theory for the Least Squares Problem . . . . .	69
6.7	Rank-Deficient and Underdetermined Systems . . . . .	70
6.8	Computing the SVD . . . . .	72
6.9	Complete Orthogonal Decomposition . . . . .	72
<b>7</b>	<b>Reduced-Rank Least Squares Models</b>	<b>75</b>
7.1	Truncated SVD: Principal Component Regression . . . . .	77
7.2	A Krylov Subspace Method . . . . .	80
<b>8</b>	<b>Tensor Decomposition</b>	<b>91</b>
8.1	Introduction . . . . .	91
8.2	Basic Tensor Concepts . . . . .	92
8.3	A Tensor SVD . . . . .	94
8.4	Approximating a Tensor by HOSVD . . . . .	96
<b>9</b>	<b>Clustering and Nonnegative Matrix Factorization</b>	<b>101</b>
9.1	The $k$ -Means Algorithm . . . . .	102
9.2	Nonnegative Matrix Factorization . . . . .	106
<b>II</b>	<b>Data Mining Applications</b>	
<b>10</b>	<b>Classification of Handwritten Digits</b>	<b>113</b>
10.1	Handwritten Digits and a Simple Algorithm . . . . .	113
10.2	Classification Using SVD Bases . . . . .	115
10.3	Tangent Distance . . . . .	122
<b>11</b>	<b>Text Mining</b>	<b>129</b>
11.1	Preprocessing the Documents and Queries . . . . .	130
11.2	The Vector Space Model . . . . .	131
11.3	Latent Semantic Indexing . . . . .	135
11.4	Clustering . . . . .	139

11.5	Nonnegative Matrix Factorization . . . . .	141
11.6	LGK Bidiagonalization . . . . .	142
11.7	Average Performance . . . . .	145
<b>12</b>	<b>Page Ranking for a Web Search Engine</b>	<b>147</b>
12.1	Pagerank . . . . .	147
12.2	Random Walk and Markov Chains . . . . .	150
12.3	The Power Method for Pagerank Computation . . . . .	154
12.4	HITS . . . . .	159
<b>13</b>	<b>Automatic Key Word and Key Sentence Extraction</b>	<b>161</b>
13.1	Saliency Score . . . . .	161
13.2	Key Sentence Extraction from a Rank- $k$ Approximation . . . . .	165
<b>14</b>	<b>Face Recognition Using Tensor SVD</b>	<b>169</b>
14.1	Tensor Representation . . . . .	169
14.2	Face Recognition . . . . .	172
14.3	Face Recognition with HOSVD Compression . . . . .	175
<b>III Computing the Matrix Decompositions</b>		
<b>15</b>	<b>Computing Eigenvalues and Singular Values</b>	<b>179</b>
15.1	Perturbation Theory . . . . .	180
15.2	The Power Method and Inverse Iteration . . . . .	185
15.3	Similarity Reduction to Tridiagonal Form . . . . .	187
15.4	The QR Algorithm for a Symmetric Tridiagonal Matrix . . . . .	189
15.5	Computing the SVD . . . . .	196
15.6	The Nonsymmetric Eigenvalue Problem . . . . .	197
15.7	Sparse Matrices . . . . .	198
15.8	The Arnoldi and Lanczos Methods . . . . .	200
15.9	Software . . . . .	207
<b>Bibliography</b>		<b>209</b>
<b>Index</b>		<b>217</b>

I have not had the ambition to write a book of recipes: "given a certain problem, here is an algorithm for its solution." That would be difficult, as the area is far too diverse to give clear-cut and simple solutions. Instead, my intention has been to give the student a set of tools that may be tried as they are but, more likely, that will need to be modified to be useful for a particular application. Some of the methods in the book are described using MATLAB scripts. They should not