ALGORITHMS FOR DICTIONARY LEARNING

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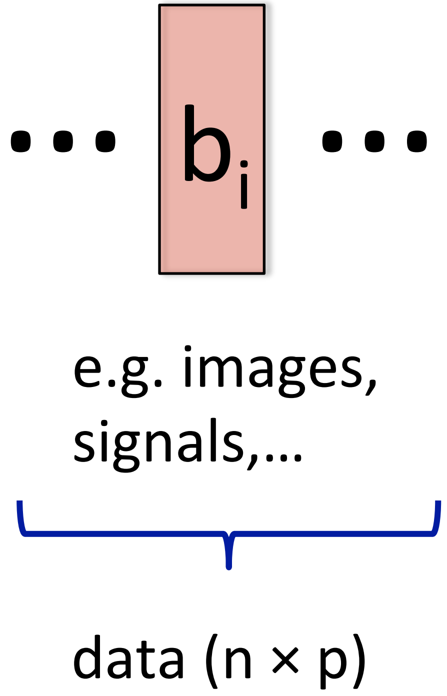

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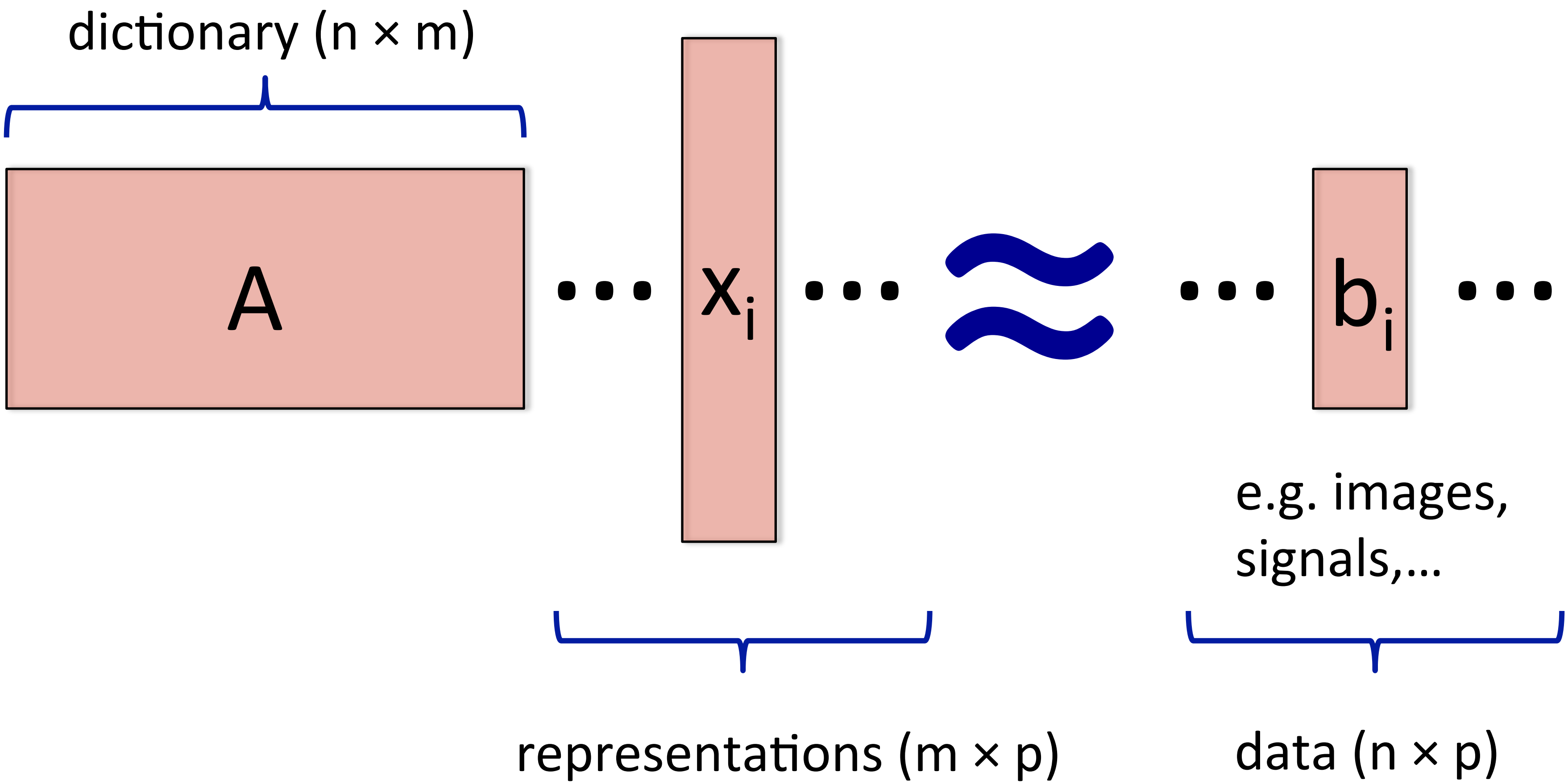

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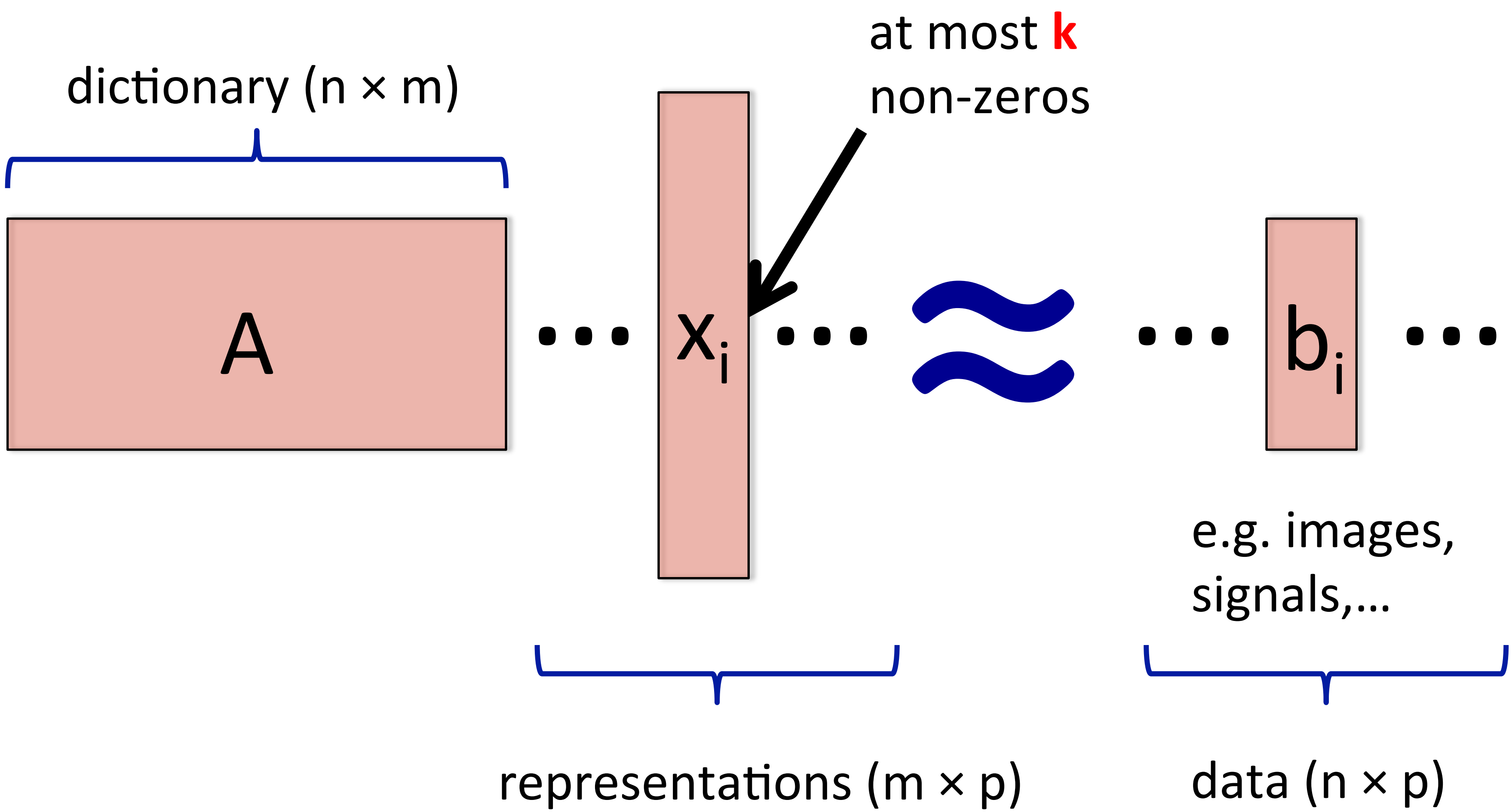

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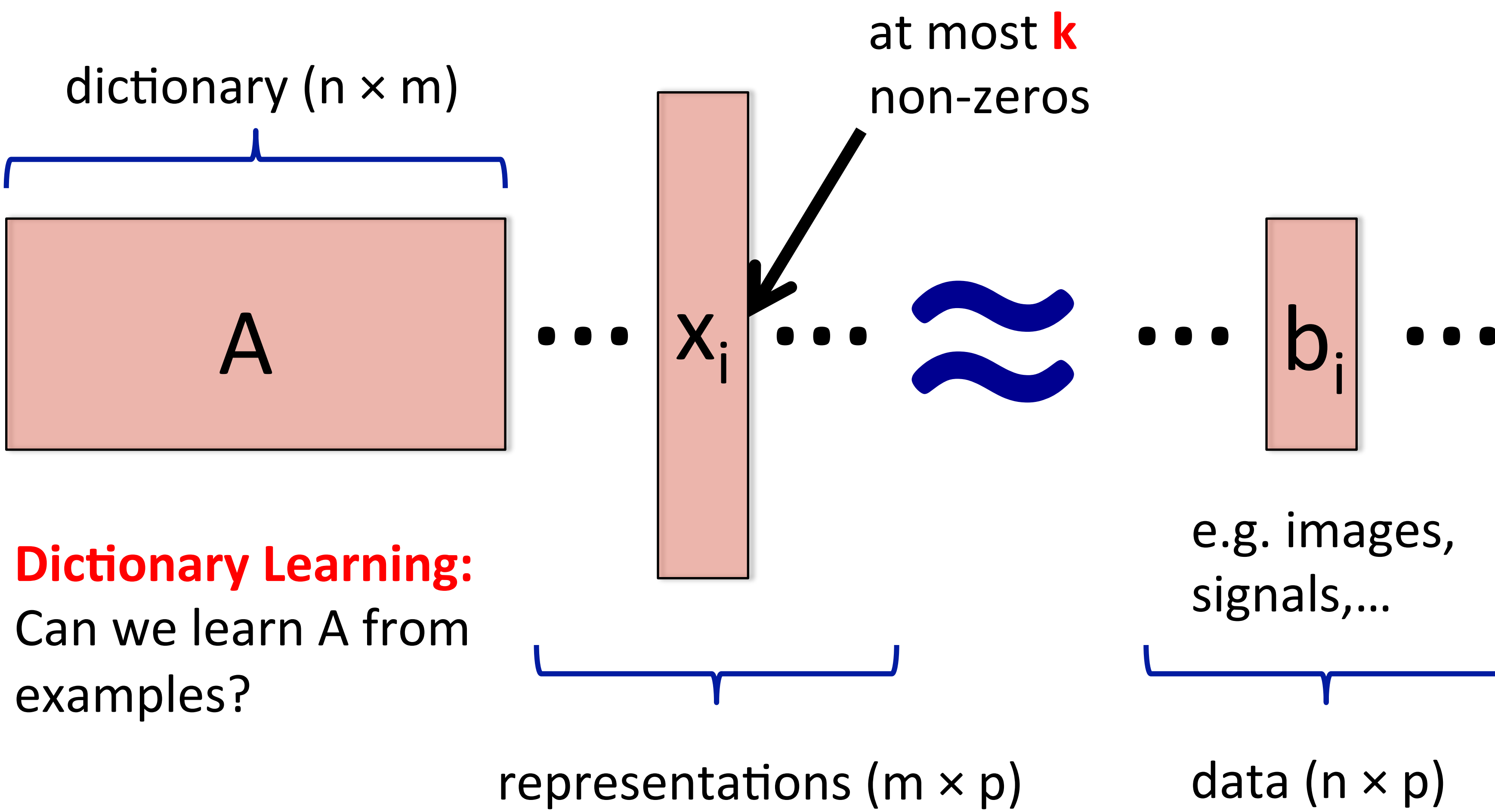

Dictionary Learning:
Can we learn A from examples?

APPLICATIONS OF DICTIONARY LEARNING

a.k.a. sparse coding

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Computational Neuroscience (Olshausen-Field 1997):

- Applied to natural images yields filters with same qualitative properties as receptive field in V1

OUTLINE

Are there efficient algorithms for dictionary learning?

Introduction

- Origins of Sparse Recovery
- A Stochastic Model; Our Results

Provable Algorithms via Overlapping Clustering

- Uncertainty Principles
- Reformulation as Overlapping Clustering

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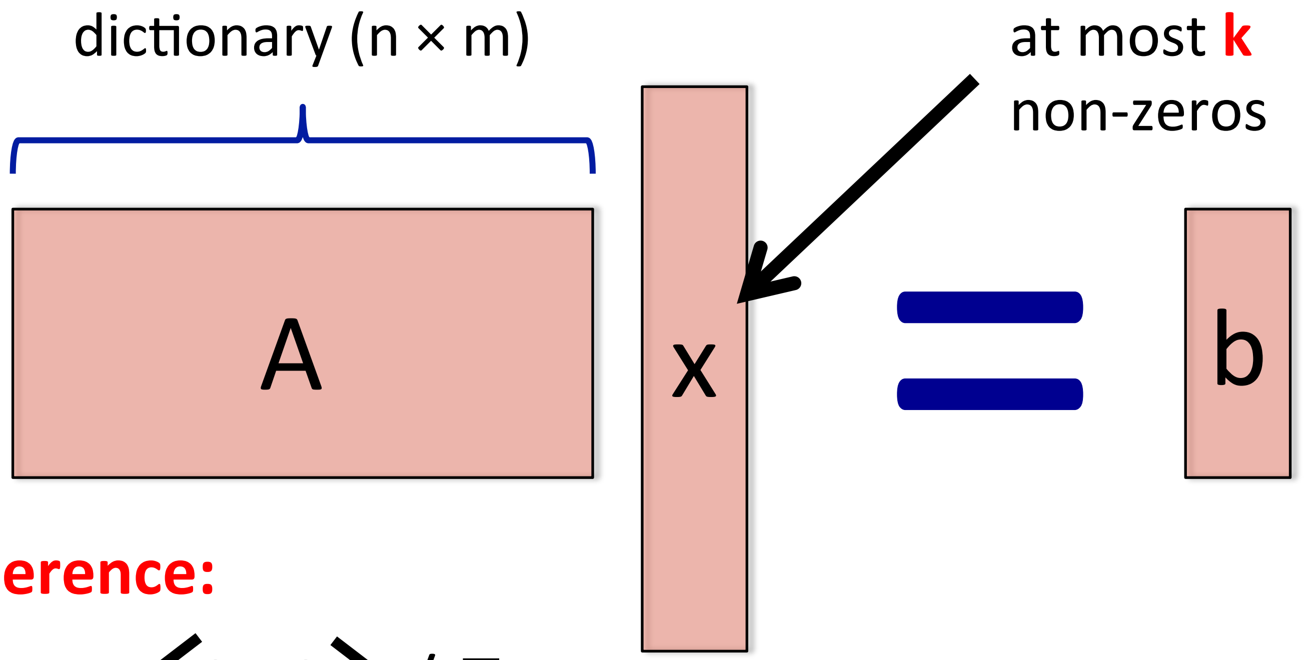

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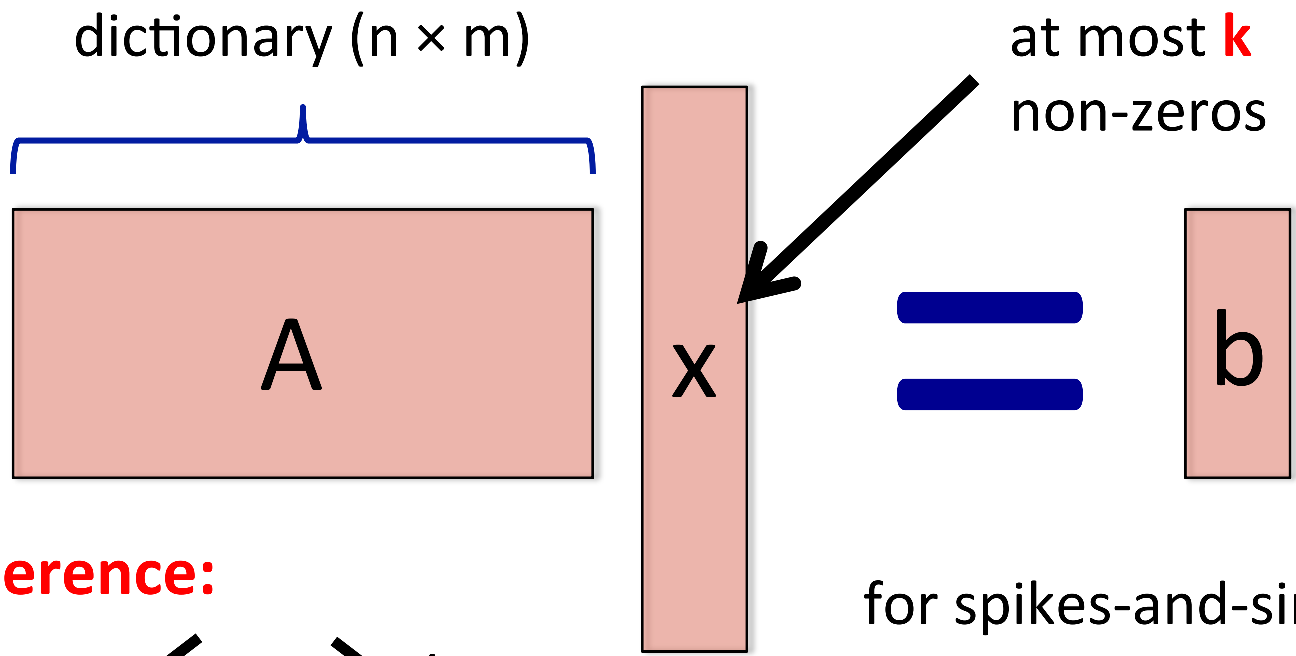

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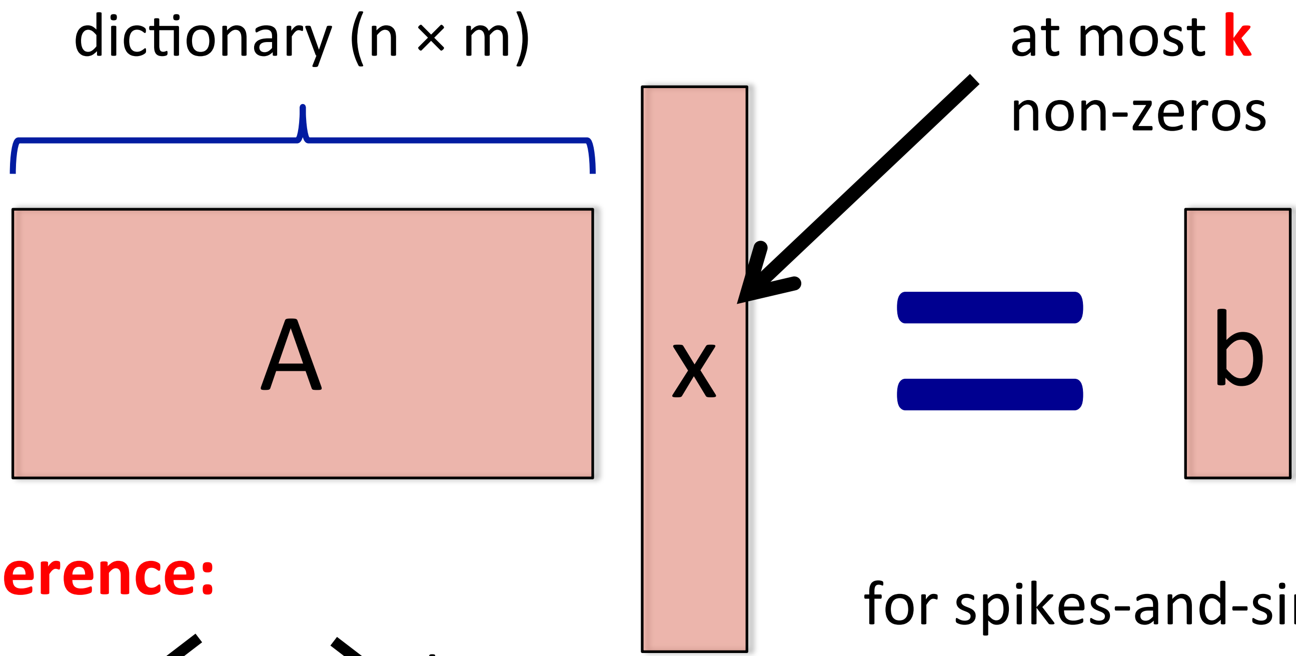
- If $k \leq \sqrt{n} / 2\mu$ then x is the sparsest solution to the linear system, and can be found with l_1-minimization



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Stochastic Model:

- unknown dictionary A
- generate x with support of size k u.a.r., choose non-zero values independently, observe $b = Ax$

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Approach #1:

$$\text{(P0):} \quad \min \; \|w^T B\|_0 \quad \text{s.t. } w \neq 0$$

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Approach #2: L_1-relaxation

$$(P1): \quad \min \ \|w^T B\|_1 \quad \text{s.t. } w^T r = 1$$

where we will set r later…

$$(P1): \quad \min \; ||w^T B||_1 \quad s.t. \; w^T r = 1$$

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Hence we can find the rows of X, and solve for A

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What about overcomplete dictionaries?

(more expressive)

Case #2: A is incoherent

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What about overcomplete dictionaries? **(more expressive)**

Case #2: A is incoherent

Theorem [Arora, Ge, Moitra '13]: There is an algorithm to learn A within ε if it is n by m and μ-incoherent for

$$k \approx \min(\sqrt{n}/\mu \log n, m^{1/2-\eta})$$

The running time and sample complexity are poly(n,m,log 1/ε)

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Theorem [Agarwal et al '13]: There is a poly. time algorithm to learn A if it is μ-incoherent for $k \approx n^{1/4}/\mu$

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Approach: find y that approximately maximizes $\mathbf{E}[|b^T y|^4]$ via a poly-logarithmic number of rounds; it is close to a coln of A

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Then use Gershgorin's Disk Thm…

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This principle can be used to establish uniqueness for sparse recovery, and things like…

"b cannot be sparse in both standard and Fourier basis"

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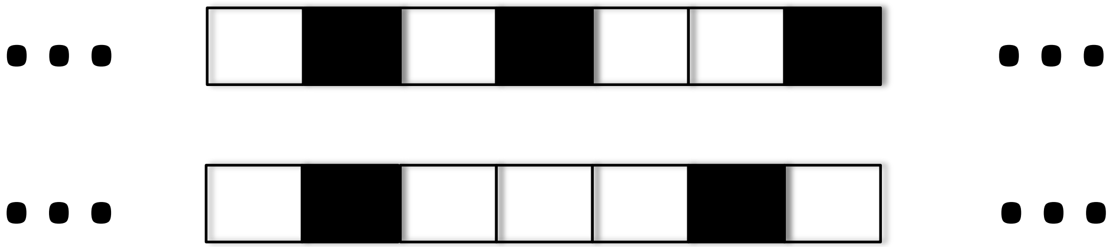

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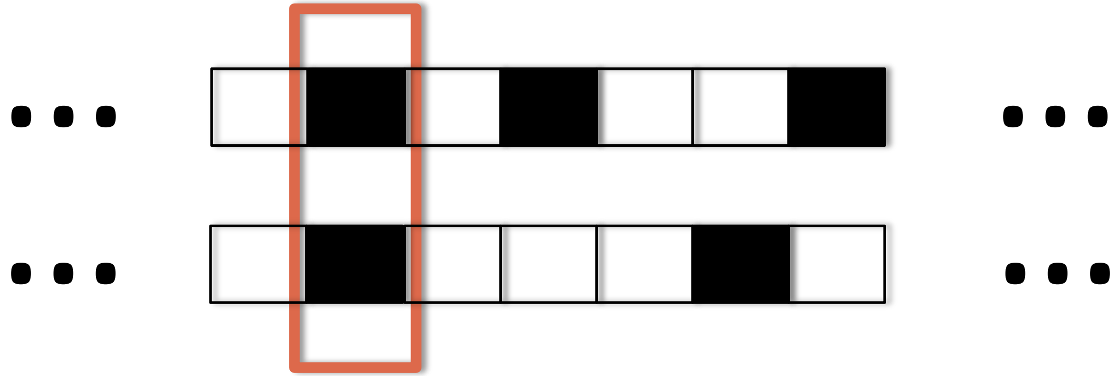

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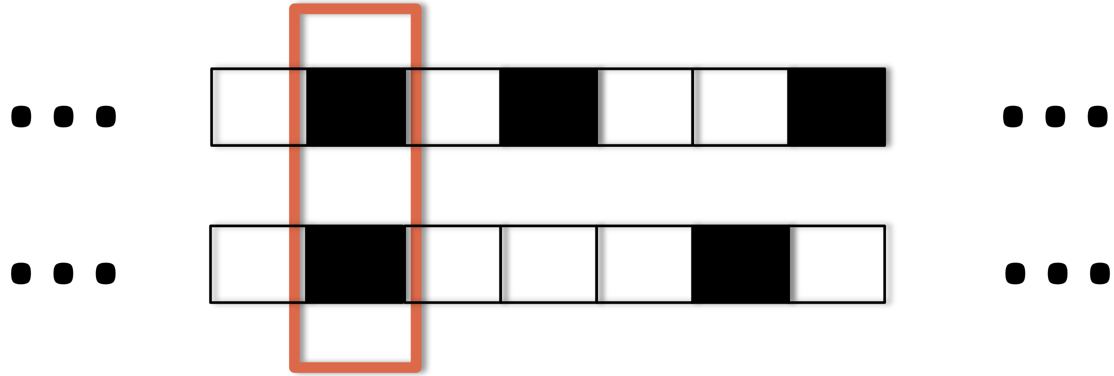

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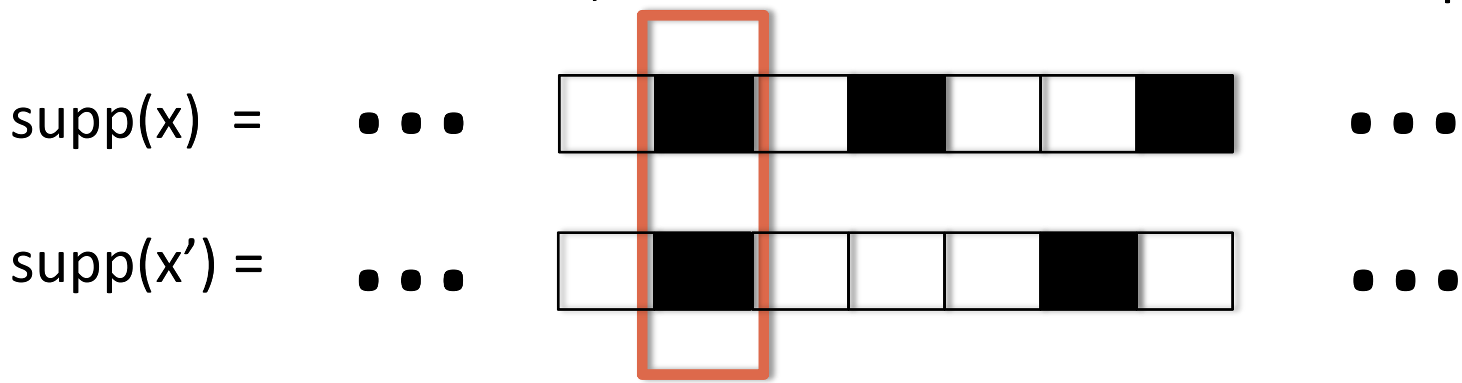

$\langle x', x \rangle$: zero → maybe; non-zero → yes

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Uncertainty Principle: for k-sparse x, incoherent A

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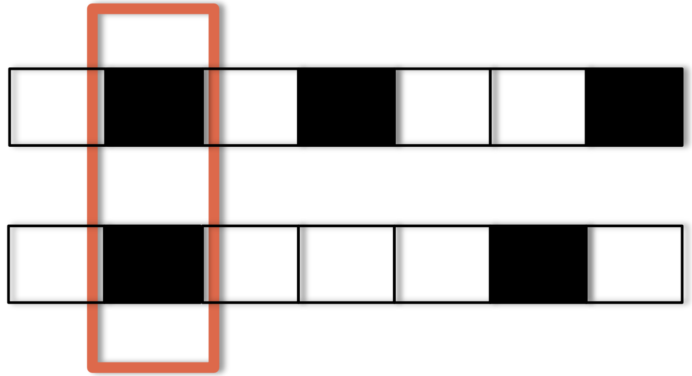

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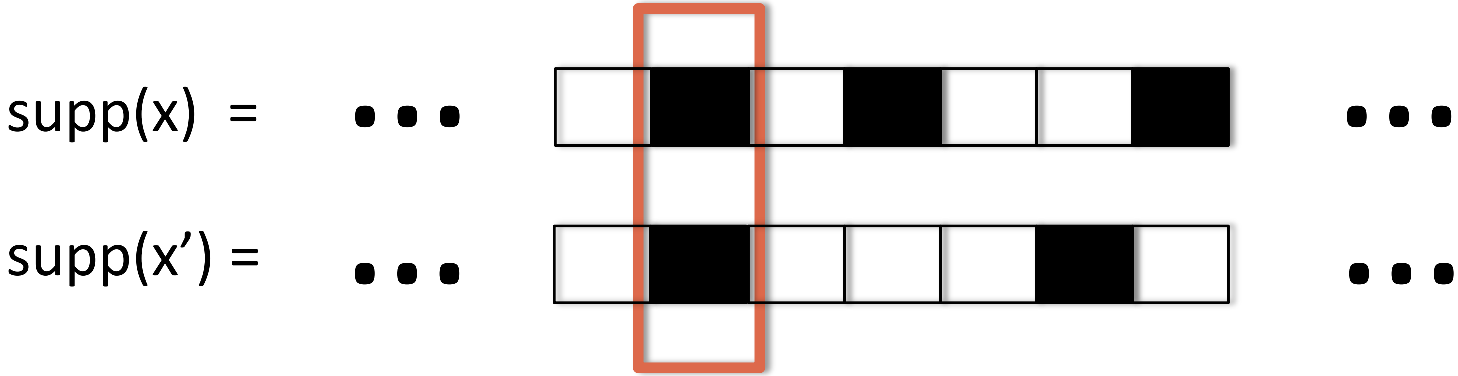

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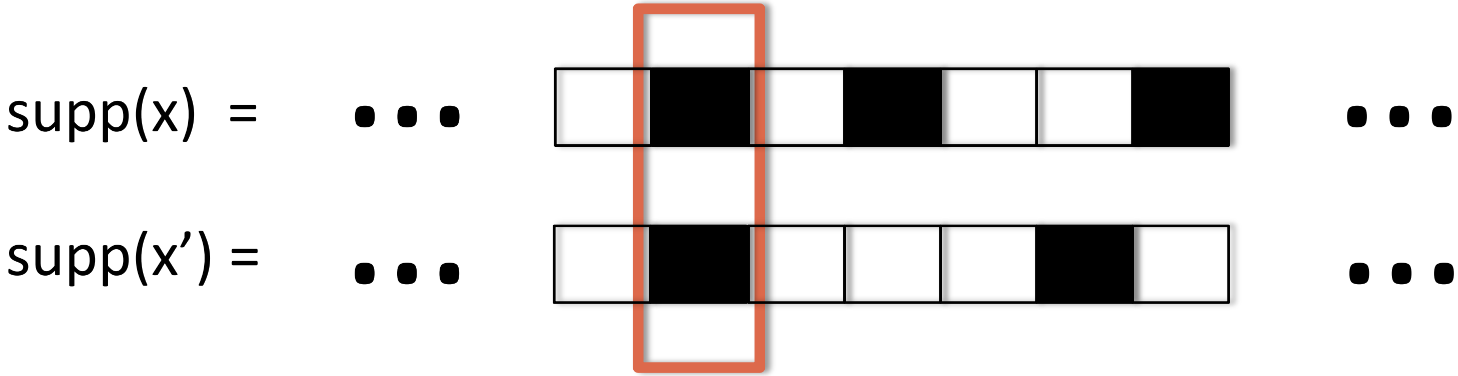

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For the purposes of this talk, probability of an edge between b, b' is ½ iff supp(x) and supp(x') intersect

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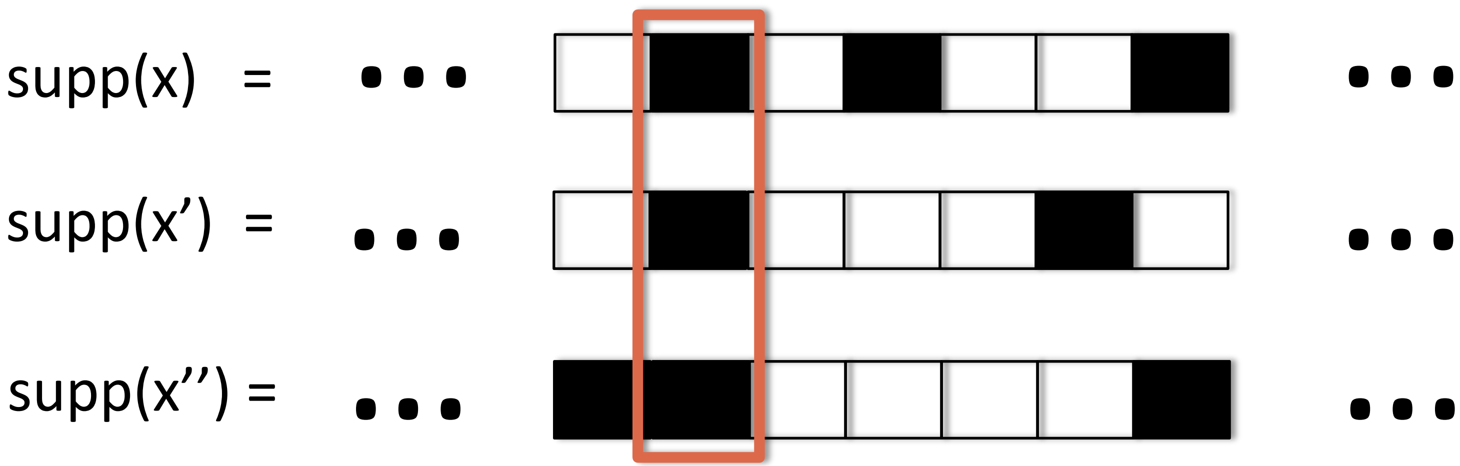

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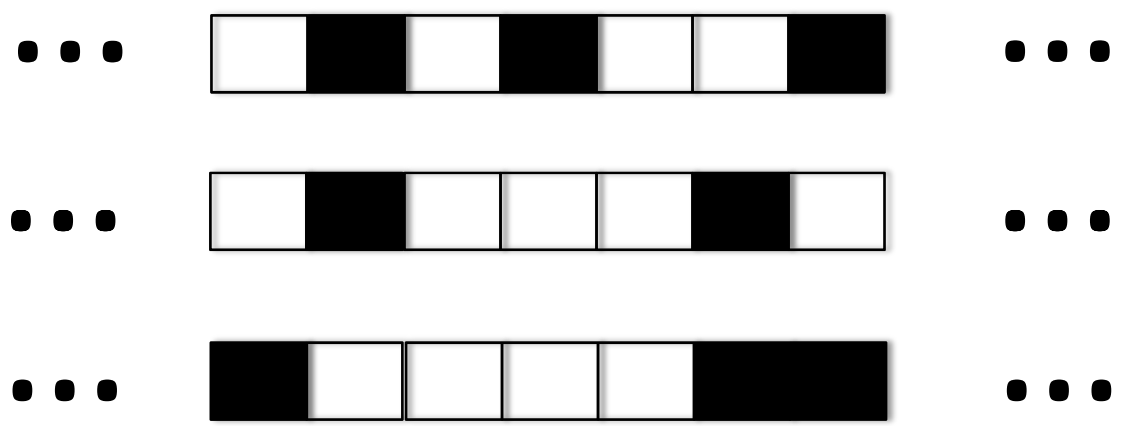

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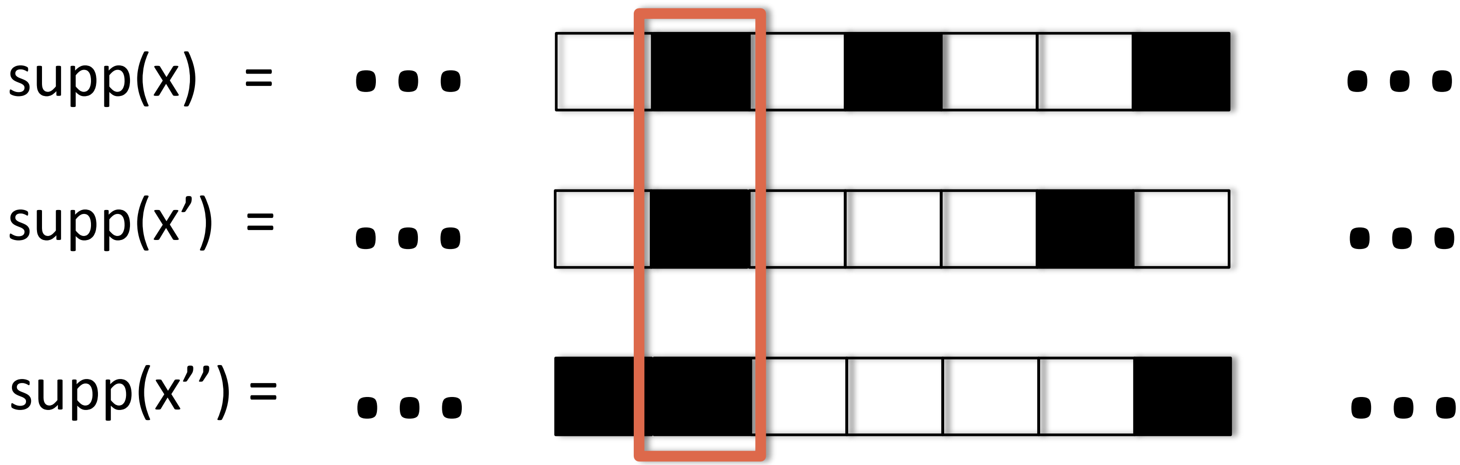

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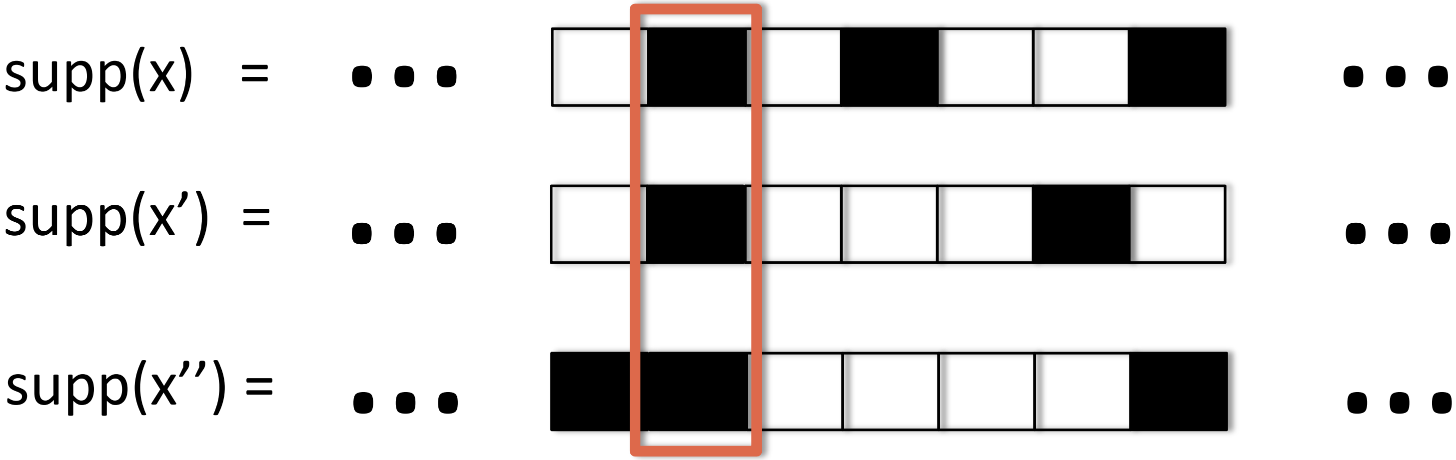
Probability y intersects all three is at least k/m



New sample y only needs to contain one element from their joint union

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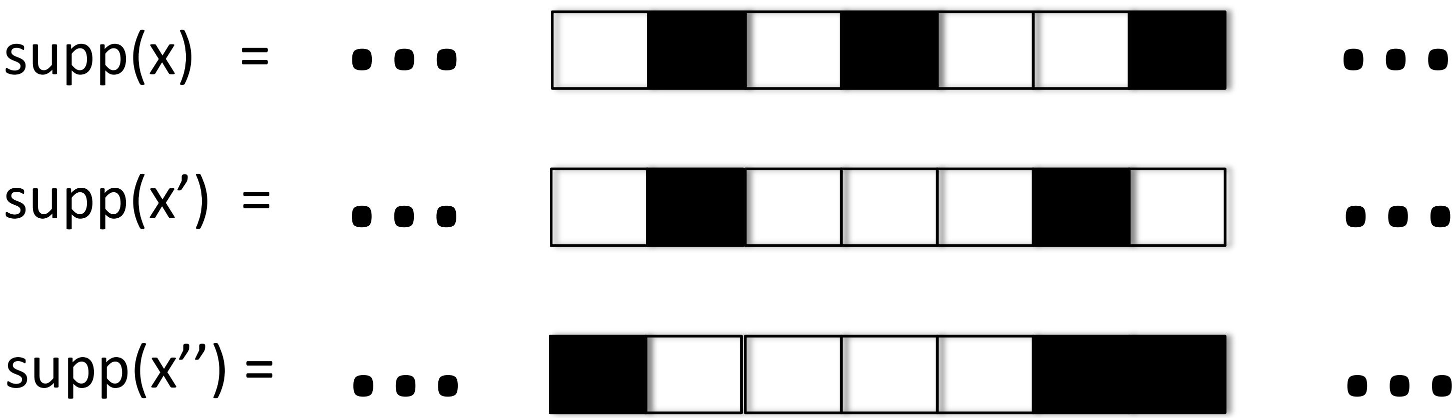
Case #2: no common intersection



New sample y needs to contain at least two elements from their joint union

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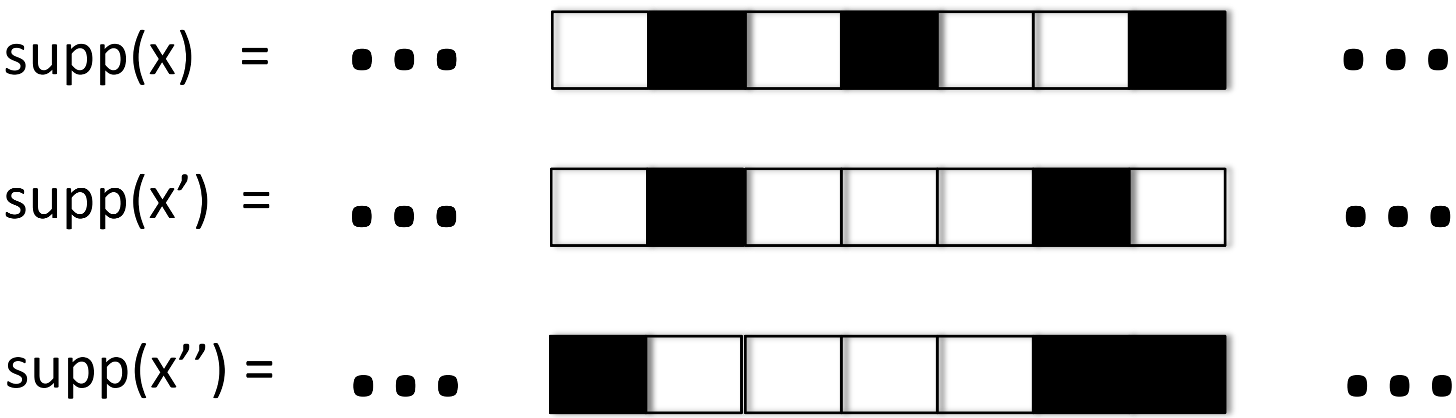
Case #2: no common intersection, $|supp(x) \cap supp(x')| \leq C$, etc

Probability y intersects all three is at most $O(Ck^3/m^2)$



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Triple Test:

- Given (x, x', x'') where all the pairs intersect
- If there are at least T samples y where (x, x', x'', y) all pairwise intersect, **ACCEPT** else **REJECT**

FINDING ALL THE CLUSTERS

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Our full algorithm uses higher-order tests; analysis through connections to piercing number

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Claim: $\mathbf{E}[b \mid Ax = b \text{ and } x_i > 0] = A_i \, \mathbf{E}[x_i \mid x_i > 0]$

Hence their empirical average converges to A_i

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We also show that alternating minimization works when we're close enough…

(geometric convergence)

OUTLINE

Are there efficient algorithms for dictionary learning?

Introduction

- Origins of Sparse Recovery
- A Stochastic Model; Our Results

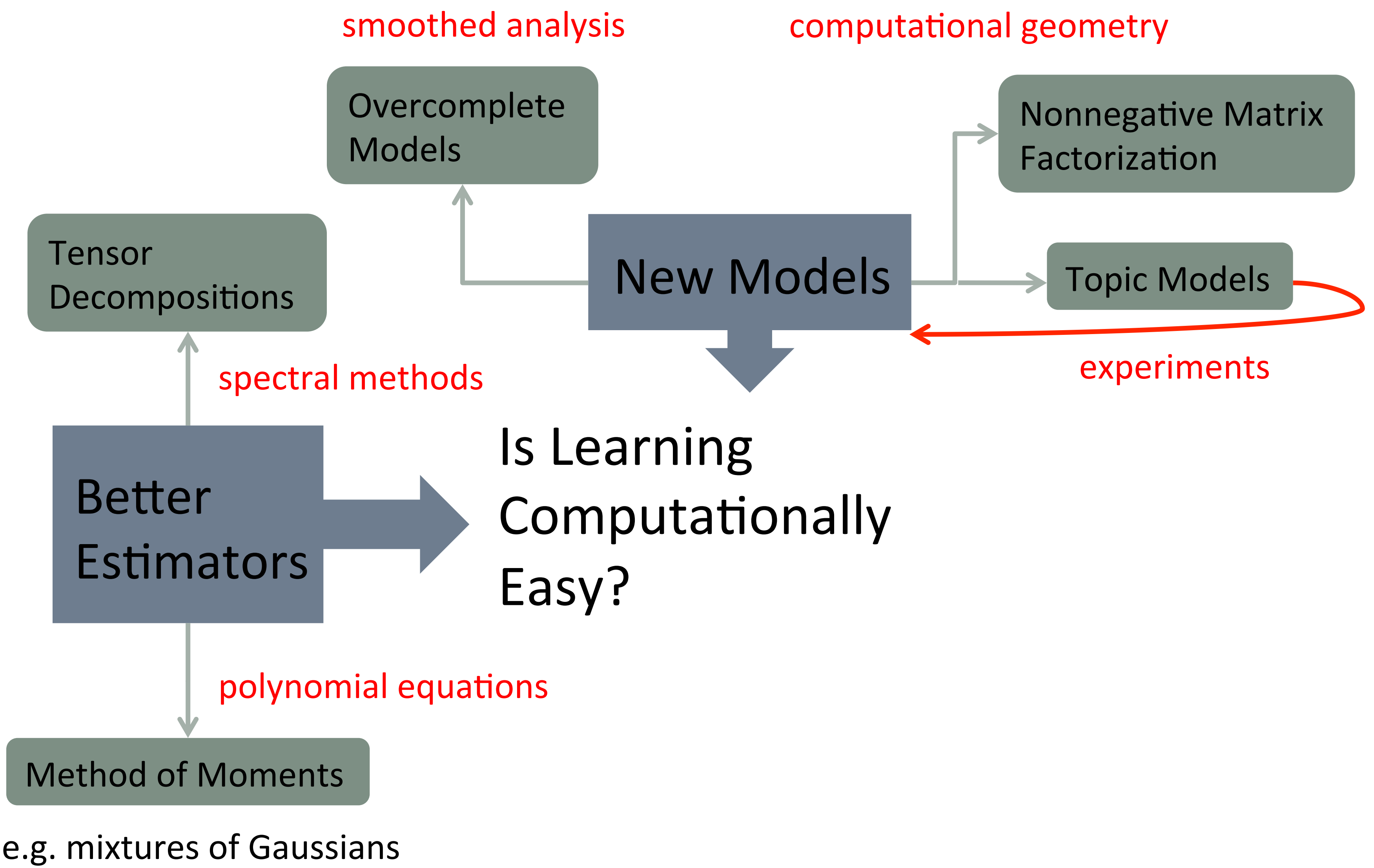
Provable Algorithms via Overlapping Clustering

- Uncertainty Principles
- Reformulation as Overlapping Clustering

Analyzing Alternating Minimization (out of time)

- Gradient Descent on Non-Convex Fctns

A CONCEPTUAL OVERVIEW



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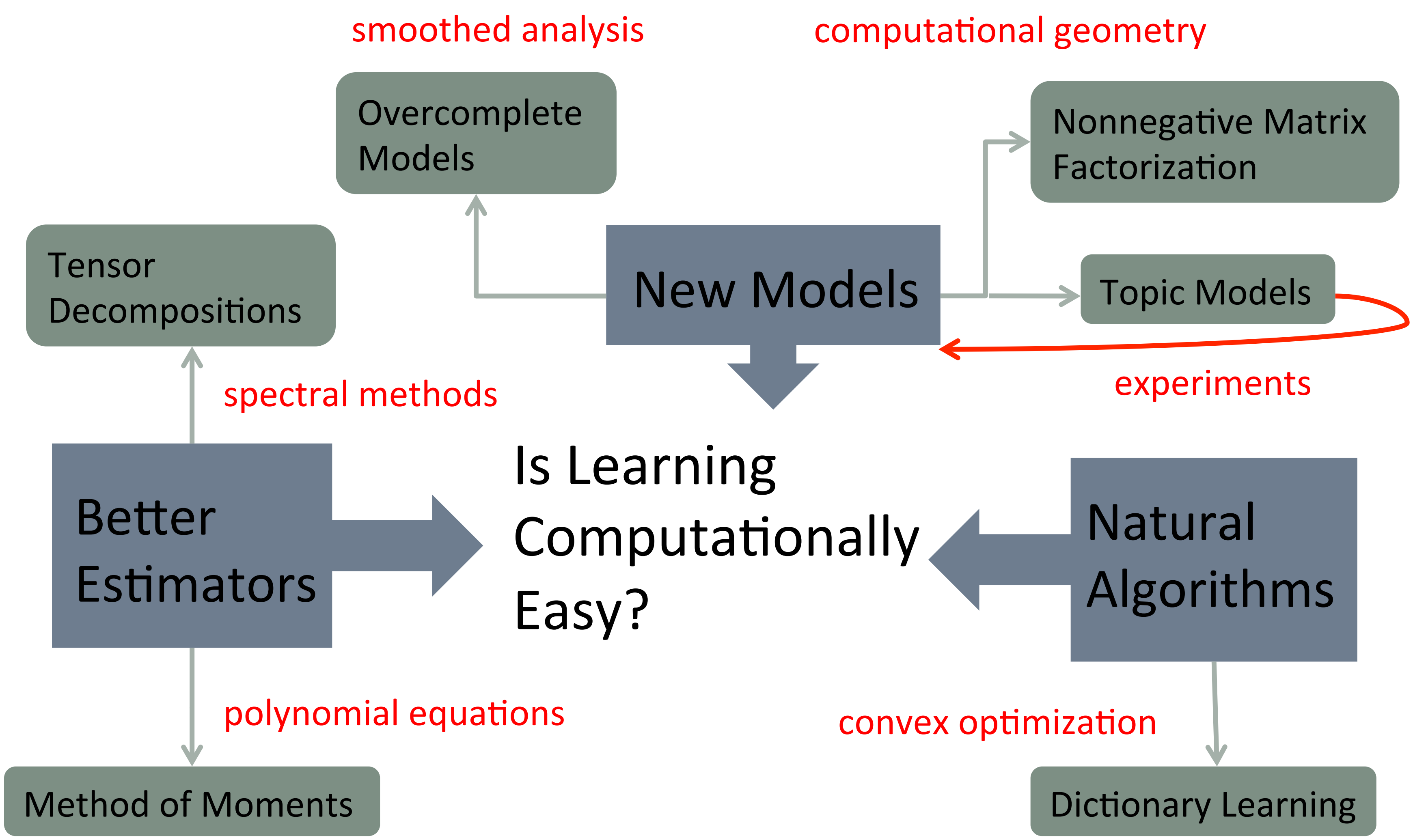

e.g. mixtures of Gaussians

Summary:

- **Provable** algorithms for learning incoherent, overcomplete dictionaries
- Connections to **overlapping** clustering
- Analysis of alternating minimization – gradient descent on non-convex objective
- Why does it work even from a **random initialization**?

Any Questions?

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