Finding Structure in Big Data

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Ankur Moitra (IAS)

Recommendations

May 4, 2012

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Some everyday examples of recommendations:

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Some everyday examples of recommendations:

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Some everyday examples of recommendations:



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Also, Netflix Prize (catalyst for new research)

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Also, Netflix Prize (catalyst for new research)

How good are these recommendations?

Some everyday examples of recommendations:



Also, Netflix Prize (catalyst for new research)

How good are these recommendations? What does good mean?

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Some everyday examples of recommendations:



Also, Netflix Prize (catalyst for new research)

How good are these recommendations? What does **good** mean? And how do they do it?

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Lots of data (about similar customers) helps!



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How do we identify similar customers and products?





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What is the structure in this data? Rectangles represent a shared interest of many customers

Common belief: a small number of "interests" explain the data

Computational Issues

Question

Can we find these patterns in the data quickly?



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(This is called Nonnegative Matrix Factorization)

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In joint work with Sanjeev Arora, Rong Ge and Ravi Kannan: **YES**:

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In joint work with Sanjeev Arora, Rong Ge and Ravi Kannan: **YES**: solve a system of polynomial inequalities with few variables

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There must be some property of the problems we actually want to solve that makes them easier

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In joint work with Sanjeev Arora and Rong Ge: We found such a property (that empirically holds), and makes these problems **much easier** (than the worst-case)!

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Many More Applications...



Topic Modeling Information Retrieval

Clustering

Automated Diagnosis





Image Segmentation

Face Recognition

Thanks!

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