Expectile Matrix Factorization for Skewed Data Analysis

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Abstract
Matrix factorization is a popular approach to solving matrix estimation problems based on partial observations. Existing matrix factorization is based on least squares and aims to yield a low-rank matrix to interpret the conditional sample means given the observations. However, in many real applications with skewed and extreme data, least squares cannot explain their central tendency or tail distributions, yielding undesired estimates. In this paper, we propose expectile matrix factorization by introducing asymmetric least squares, a key concept in expectile regression analysis, into the matrix factorization framework. We propose an efficient algorithm to solve the new problem based on alternating minimization and quadratic programming. We prove that our algorithm converges to a global optimum and exactly recovers the true underlying low-rank matrices when noise is zero. For synthetic data with skewed noise and a real-world dataset containing web service response times, the proposed scheme achieves lower recovery errors than the existing matrix factorization method based on least squares in a wide range of settings.

Introduction
Matrix estimation has wide applications in many fields such as recommendation systems (Koren, Bell, and Volinsky 2009), network latency estimation (Liao et al. 2013), computer vision (Chen and Suter 2004), system identification (Liu and Vandenberghe 2009), etc. In these problems, a low-rank matrix \( M^* \in \mathbb{R}^{m \times n} \) is assumed to be \( M^* = XY^T \), with \( X \in \mathbb{R}^{m \times k} \) and \( Y \in \mathbb{R}^{n \times k} \), such that the rank of \( M^* \) is enforced to \( k \). The goal is to find \( M \) that minimizes the aggregate loss of the estimation \( A(M) \) on all observed samples \( b_i \), \( i = 1, \ldots, p \). Matrix factorization problems, although being nonconvex, can be solved efficiently at a large scale by several standard optimization methods such as alternating minimization and stochastic gradient descent. As a result, matrix factorization has gained enormous success in real-world recommender systems, e.g., Netflix Prize competition (Koren, Bell, and Volinsky 2009), and large-scale network latency estimation, e.g., DMFSGD (Liao et al. 2013), due to its scalability, low computation cost per iteration, and the ease of distributed implementation. In contrast, another approach to matrix estimation and completion, namely nuclear-norm minimization (Candès and Tao 2010; Candes and Plan 2010) based on SVT (Cai, Candès, and Shen 2010) or proximal gradient methods (Ma, Goldfarb, and Chen 2011), is relatively less scalable to problems of huge sizes due to high computational cost per iteration (Sun and Luo 2015). Recently, a few studies (Sun and Luo 2015; Jain, Netrapalli, and Sanghavi 2013; Zhao, Wang, and Liu 2015) have also theoretically shown that many optimization algorithms converge to the global optimality of the matrix factorization formulation, and can recover the underlying true low-rank matrix under certain conditions.

Nevertheless, a common limitation of almost all existing studies on matrix estimation is that they have ignored the fact that observations in practice could be highly skewed and do not follow symmetric normal distributions in many applications. For example, latencies to web services over the Internet are highly skewed, in that most measurements are within hundreds of milliseconds while a small portion of outliers could be over several seconds due to network congestion or temporary service unavailability (Zheng, Zhang, and Lyu 2014; Liu et al. 2015). In a video recommender system based on implicit feedback (e.g., user viewing history), the watching time is also highly skewed, in the sense that a user may watch most videos for a short period of time and

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only finish a few videos that he or she truly likes (Hu, Koren, and Volinsky 2008).

In other words, the majority of existing matrix factorization methods are based on least squares and attempt to produce a low-rank matrix $\hat{M}$ such that $A(\hat{M})$ estimates the conditional means of observations. However, in the presence of extreme and skewed data, this may incur large biases and may not fulfill practical requirements. For example, in web service latency estimation, we want to find the most probable latency between each client-service pair instead of its conditional mean that is biased towards large outliers. Alternatively, one may be interested in finding the tail latencies and exclude the services with long latency tails from being recommended to a client. Similarly, in recommender systems based on implicit feedback, predicting the conditional mean watching time of each user on a video is meaningless due to the skewness of watching times. Instead, we may want to find out the most likely time length that the user might spend on the video, and based the recommendation on that. For asymmetric, skewed and heavy-tailed data that are prevalent in the real world, new matrix factorization techniques need to be developed beyond symmetric least squares, in order to achieve robustness to outliers and to better interpret the central tendency or dispersion of observations.

In this paper, we propose the concept of expectile matrix factorization (EMF) by replacing the symmetric least squares loss function in conventional matrix factorization with a loss function similar to those used in expectile regression (Newey and Powell 1987). Our scheme is different from weighted matrix factorization (Singh and Gordon 2008), in that we not only assign different weights to different residuals, but assign each weight conditioned on whether the residual is positive or negative. Intuitively speaking, our expectile matrix factorization problem aims to produce a low-rank matrix $\hat{M}$ such that $A(\hat{M})$ can estimate any weighted conditional expectiles of the observations, not only enhancing the robustness to outliers, but also offering more sophisticated statistical understanding of observations from a matrix beyond mean statistics.

We make multiple contributions in this paper. First, we propose an efficient algorithm based on alternating minimization and quadratic programming to solve expectile matrix factorization, which has low complexity similar to that of alternating least squares in conventional matrix factorization. Second, we theoretically prove that under certain conditions, expectile matrix factorization retains the desirable properties that without noise, it achieves the global optimality and exactly recovers the true underlying low-rank matrices. This result generalizes the prior result (Zhao, Wang, and Liu 2015) regarding the optimality of alternating minimization for matrix estimation under the symmetric least squares loss (corresponding to $\omega = 0.5$ in EMF) to a general class of “asymmetric least squares” loss functions for any $\omega \in (0, 1)$. The results are obtained by adapting a powerful tool we have developed on the theoretical properties of weighted matrix factorization involving varying weights across iterations. Third, for data generated from a low-rank matrix contaminated by skewed noise, we show that our schemes can achieve better approximation to the original low-rank matrix than conventional matrix factorization based on least squares. Finally, we also performed extensive evaluation based on a real-world dataset containing web service response times between 339 clients and 5825 web services distributed worldwide. We show that the proposed EMF saliently outperforms the state-of-the-art matrix factorization scheme based on least squares in terms of web service latency recovery from only 5-10% of samples.

**Notation:** Without specification, any vector $v = (v_1, \ldots, v_p)^T \in \mathbb{R}^p$ is a column vector. We denote its $l_p$ norm as $\|v\|_p = \left(\sum_j v_j^p\right)^{1/p}$. For a matrix $A \in \mathbb{R}^{m \times n}$, we denote $A_{ij}$ as its $(i, j)$-entry. We denote the singular values of $A$ as $\sigma_1(A) \geq \sigma_2(A) \geq \ldots \geq \sigma_k(A)$, where $k = \text{rank}(A)$. Sometimes we also denote $\sigma_{\max}(A)$ as its maximum singular value and $\sigma_{\min}(A)$ as its minimum singular value. We denote $\|A\|_F = \sqrt{\sum_j \sigma_j^2}$ as its Frobenius norm and $\|A\|_2 = \sigma_{\max}(A)$ as its spectral norm. For any two matrices $A, B \in \mathbb{R}^{m \times n}$, we denote their inner product $\langle A, B \rangle = \text{tr}(A^T B) = \sum_{i,j} A_{ij} B_{ij}$. For a bivariate function $f(x, y)$, we denote the partial gradient w.r.t. $x$ as $\nabla_x f(x, y)$ and that w.r.t. $y$ as $\nabla_y f(x, y)$.

**Expectile Matrix Factorization**

Given a linear mapping $A : \mathbb{R}^{m \times n} \rightarrow \mathbb{R}^p$, we can get $p$ observations of an $m \times n$ matrix $M^* \in \mathbb{R}^{m \times n}$. In particular, we can decompose the linear mapping $A$ into $p$ inner products, i.e., $(A_i, M^*)$ for $i = 1, \ldots, p$, with $A_i \in \mathbb{R}^{m \times n}$. Denote the $p$ observations by a column vector $b = (b_1, \ldots, b_p)^T \in \mathbb{R}^p$, where $b_i$ is the observation of $(A_i, M^*)$ and may contain independent random noise. The matrix estimation problem is to recover the underlying true matrix $M^*$ from observations $b_i$ assuming that $M^*$ has a low rank.

Matrix factorization assumes that the matrix $M^*$ has a rank no more than $k$, and can be factorized into two tall matrices $X \in \mathbb{R}^{m \times k}$ and $Y \in \mathbb{R}^{n \times k}$ with $k \ll \{m, n, p\}$. Specifically, it estimates $M^*$ by solving the following non-convex optimization problem:

$$\min_{X \in \mathbb{R}^{m \times k}, Y \in \mathbb{R}^{n \times k}} \sum_{i=1}^p \mathcal{L}(b_i, \langle A_i, M \rangle) \quad \text{s.t.} \quad M = XY^T,$$

where $\mathcal{L}(\cdot, \cdot)$ is a loss function. We denote the optimal solution to the problem above by $\hat{M}$.

The most common loss function used in matrix factorization is the squared loss $(b_i - \langle A_i, XY^T \rangle)^2$, with which the problem is to minimize the mean squared error (MSE):

$$\min_{X \in \mathbb{R}^{m \times k}, Y \in \mathbb{R}^{n \times k}} \sum_{i=1}^p \frac{1}{2} (b_i - \langle A_i, XY^T \rangle)^2. \quad (1)$$

Just like linear regression based on least squares, (1) actually aims to produce an $\hat{M}$ which estimates the conditional mean of $M^*$ given partial observations. For symmetric Gaussian noise, the conditional mean is the most efficient estimator. However, for skewed or heavy-tailed noise, the conditional
mean can be far away from the central area where elements of the true $M^*$ are distributed. In these cases, we need to develop new techniques to better characterize the central tendency, dispersion and tail behavior of observations, beyond mean statistics.

Quantile regression (Koenker and Bassett Jr 1978) is a type of regression analysis originated in statistics and econometrics and is more robust against outliers especially in heavy-tailed response measurements. However, in quantile regression, we need to minimize a non-smooth check loss function which is more computationally involving. Similar to quantile regression, expectile regression (Newey and Powell 1987) is also a regression technique that achieves robustness against outliers, while in the meantime is more computationally efficient than quantile regression by adopting a smooth loss function. In particular, suppose samples $\{(x_i,y_i), i = 1, \ldots , n\}$ are generated from a linear model $y_i = x_i^T \beta^* + \epsilon_i$, where $x_i = (1, x_{i1}, \ldots , x_{ip})^T \in \mathbb{R}^{p+1}$ are predictors and $y_i \in \mathbb{R}$ is the response variable. The expectile regression estimates $\beta^*$ by solving

$$\min_{\beta} \sum_{i=1}^n \rho_2^{|\omega|}(y_i - x_i^T \beta),$$

where for a chosen constant $\omega \in (0, 1)$, $\rho_2^{|\omega|}(|\cdot|)$ is the “asymmetric least squares” loss function given by

$$\rho_2^{|\omega|}(t) := t^2 \cdot |\omega - \mathbb{I}(t < 0)|,$$

where $\mathbb{I}(t < 0)$ is the indicator function such that it equals 1 if $t < 0$ and 0 otherwise.

Fig. 1(a) illustrates the shape of $\rho_2^{|\omega|}(|\cdot|)$. When $\omega < 0.5$, we can see that the cost of a positive residual is lower than that of a negative residual, thus encouraging a smaller estimate $\hat{y}_i$ for the response variable, and vice versa when $\omega > 0.5$. This fact implies that when the response variable $y_i$ are not Gaussian but highly skewed, we can choose an $\omega$ to push $\hat{y}_i$ to its most probable area (i.e., the mode or median) while being robust to outliers, as shown in Fig. 1(b).

We now extend expectile regression to the case of matrix estimation. Formally, define $r_i := b_i - \langle A_i, XY^T \rangle$ as the residual for $b_i$. Then, in loss minimization, we weight each squared residual $r_i^2$ by either $\omega$ or $1 - \omega$, conditioned on whether it is positive or negative. Therefore, we formulate expectile matrix factorization (EMF) as the following problem:

$$\min_{X \in \mathbb{R}^{m \times k}, Y \in \mathbb{R}^{n \times k}} F(X,Y) := \sum_{i=1}^p \rho_2^{|\omega|}(b_i - \langle A_i, XY^T \rangle). \quad (2)$$

Apparently, the MSE-based approach (1) is a special case of problem (2) by setting $\omega = 0.5$, which places equal weights on both positive and negative residuals.

Note that expectile matrix factorization proposed above is different from weighted MSE (Singh and Gordon 2008), where a different yet fixed (predefined) weight is assigned to different residuals. In expectile matrix factorization, each weight is either $\omega$ or $1 - \omega$, depending on whether the residual of the estimate is positive or negative, i.e., we do not know the assignments of weights before solving the optimization problem. In other words, problem (2) estimates an $\hat{M}$ such that each $\langle A_i, \hat{M} \rangle$ estimates the $\omega$th conditional expectile (Newey and Powell 1987) of $b_i$. In the meantime, expectiles are based on second-order moments and thus it is feasible to solve EMF efficiently, which we show in the next section.

Just like expectile regression, the main attraction of expectile matrix factorization goes beyond robustness to outliers. Being able to estimate any $\omega$th expectile of observations, EMF can characterize different measures of central tendency and statistical dispersion, and is useful to obtain a more comprehensive understanding of data distribution. For example, if we are interested in the tail behavior, we could set $\omega = 0.9$ and if we are interested in the conditional median in a highly skewed dataset, we could set $\omega < 0.5$.

**Algorithm and Theoretical Results**

We propose an efficient algorithm to solve expectile matrix factorization via a combined use of alternating minimization and quadratic programming, as shown in Algorithm 1, with complexity similar to that of alternating least squares in conventional matrix factorization. To better approach potential optimal solutions, we first sum up all measurement matrices $\hat{A}_i$, weighted by $b_i$, and perform Singular Value Decomposition (SVD) to get top $k$ singular values.

**Algorithm 1** Alternating minimization for expectile matrix factorization. In this algorithm, we use $X$ to highlight that $X$ is orthonormal.

1: **Input**: observations $b = (b_1, \ldots , b_p)^T \in \mathbb{R}^p$, measurement matrices $\hat{A}_i \in \mathbb{R}^{m \times n}$, $i = 1, \ldots , p$.
2: **Parameter**: Maximum number of iterations $T$
3: $\langle \hat{X}^{(0)}, D^{(0)}, Y^{(0)} \rangle \leftarrow \text{SVD}_k(\sum_{i=1}^p b_i \hat{A}_i)$ \text{ Singular Value Decomposition to get top $k$ singular values}
4: for $t = 0$ to $T-1$ do
5: $Y^{(t+0.5)} \leftarrow \text{arg min}_{Y} F(\hat{X}^{(t)}, Y)$
6: $Y^{(t+1)} \leftarrow \text{QR}(Y^{(t+0.5)})$ \text{ QR decomposition}
7: $X^{(t+0.5)} \leftarrow \text{arg min}_{X} F(\hat{X}^{(t)}, Y^{(t+1)})$
8: $\hat{X}^{(t+1)} \leftarrow \text{QR}(X^{(t+0.5)})$
9: end for
10: **Output**: $M^{(T)} \leftarrow X^{(T-0.5)} Y^{(T)^T}$

Figure 1: (a) The asymmetric least squares loss function, placing different weights on positive residuals and negative residuals. (b) For a skewed $\chi^2_5$ distribution, expectile regression with $\omega = 0.1$ generates an estimate closer to the mode than the conditional mean ($\omega = 0.5$) does due to the long tail.
The QR decompositions in Step 6 and Step 8 are not necessary and are only included here to simplify the presentation of theoretical analysis. QR decomposition ensures the orthonormal property: given an orthonormal matrix $X$ (or $Y$), the objective function $F(X, Y)$ is strongly convex and smooth with respect to $Y$ (or $X$), as shown in the appendix. However, it has been proved (Jain, Netrapalli, and Sanghavi 2013) that when $\omega = 0.5$, alternating minimization with and without QR decomposition are equivalent. The same conclusion also holds for all $\omega$. Therefore, in performance evaluation, we do not have to and did not apply QR decomposition.

The subproblems in Step 5 and Step 7 can be solved efficiently with standard quadratic program (QP) solvers after some reformulation. We now illustrate such equivalence to QP for Step 5, which minimizes $F(\bar{X}, Y)$ given $\bar{X}$. Let $r^+_i := \max(r_i, 0)$ denote the positive part of residual $r_i$, and $r^-_i := -\min(r_i, 0)$ denote the negative part of $r_i$. We have $r_i = r^+_i - r^-_i$, and the asymmetric least squares loss can be rewritten as

$$\rho_i^{[2]}(r_i) = (r^+_i)^2 + (1 - \omega)(r^-_i)^2.$$ 

Given $\bar{X}$, we have

$$A(\bar{X}Y^T) = \{(A_i, \bar{X}Y^T)\}_{i=1}^p = \{(A_i^T \bar{X}, Y)\}_{i=1}^p.$$ 

Let $r^+ = (r^+_1, \ldots, r^+_p)^T$ and $r^- = (r^-_1, \ldots, r^-_p)^T$. For simplicity, let $A_1(Y) := A(\bar{X}Y^T)$. Then, minimizing $F(\bar{X}, Y)$ given $\bar{X}$ in Step 5 is equivalent to the following QP:

$$\min_{Y \in \mathbb{R}^{n \times k}, r^+, r^- \in \mathbb{R}_+^p} \omega \|r^+\|_2^2 + (1 - \omega)\|r^-\|_2^2$$

s.t. $r^+ - r^- = b - A_1(Y).$ (3)

Similarly, Step 7 can be reformulated as a QP as well.

Steps 5 and 7 can be solved even more efficiently in the matrix completion case, which aims at recovering an incomplete low-rank matrix $M^*$ to be recovered. We generalize the recent result (Zhao, Wang, and Liu 2015) of the optimality of alternating minimization for matrix estimation under the symmetric least squares loss function (corresponding to $\omega = 0.5$ in EMF) to a general class of “asymmetric least squares” loss functions with any $\omega \in (0, 1)$.

We now show that the proposed algorithm for expectile matrix factorization retains the optimality for any $\omega \in (0, 1)$ when observations are noiseless, i.e., the produced $M^(T)$ will eventually approach the true low-rank matrix $M^*$ to be recovered. We generalize the recent result (Zhao, Wang, and Liu 2015) of the optimality of alternating minimization for matrix estimation under the symmetric least squares loss function (corresponding to $\omega = 0.5$ in EMF) to a general class of “asymmetric least squares” loss functions with any $\omega \in (0, 1)$.

We assume that the linear mapping $A$ satisfies the well-known 2k-RIP condition (Jain, Netrapalli, and Sanghavi 2013):

Assumption 1 (2k-RIP). There exists a constant $\delta_{2k} \in (0, 1)$ such that for any matrix $M$ with rank at most $2k$, the following property holds:

$$(1 - \delta_{2k})\|M\|_F^2 \leq \|A(M)\|_2^2 \leq (1 + \delta_{2k})\|M\|_F^2.$$ 

A linear mapping $A$ satisfying the RIP condition can be obtained in various ways. For example, by drawing $M_i$ independently from the sub-Gaussian distribution, $A$ satisfies 2k-RIP property with high probability for $p = \Omega(\delta_{2k}^2 kn \log n)$ (Jain, Netrapalli, and Sanghavi 2013).

Clearly, Algorithm 1 involves minimizing a weighted sum of squared losses in the form of

$$F(X, Y) = \sum_{i=1}^p w_i(b_i - \langle A_i, XY^T \rangle)^2,$$

although the weight $w_i$ depends on the sign of residual $r_i$ and may vary in each iteration. We show that if the weights $w_i$ are confined within a closed interval $[w_-, w_+]$ with constants $w_-, w_+ > 0$, then the alternating minimization algorithm for the weighted sum of squared losses will converge to an optimal point. Without loss of generality, we can assume that $w_- \leq 1/2 \leq w_+$ and $w_- + w_+ = 1$ by weight normalization.

First, we show the geometric convergence of alternating minimization for weighted matrix factorization, if all weights belong to $[w_-, w_+]$ in each iteration:

Theorem 1. Assume that the linear mapping $A(\cdot)$ satisfies 2k-RIP condition with $\delta_{2k} \leq C_3/k \cdot w_2^2/w_+^2$ for some small constant $C_3$, and assume that the singular values of $M^*$ are bounded in the range of $[\Sigma_{\min}, \Sigma_{\max}]$, where $\Sigma_{\min}$ and $\Sigma_{\max}$ are constants and do not scale with the matrix size. Suppose the weights in $F(X, Y)$ are bounded by two positive finite constants, i.e., $w_i \in [w_-, w_+]$ with $0 < w_- \leq 1/2 \leq w_+ < 1$ and $w_- + w_+ = 1$. Then, given any desired precision $\varepsilon$, there exists a constant $C_2$ such that by applying alternating minimization to $F(X, Y)$, the solution $M(\varepsilon)$ satisfies $\|M(\varepsilon) - M^*\|_F \leq \varepsilon$ for all $T \geq O(\log(C_2/\varepsilon) + \log(w_-/w_+)).$

The detailed proof of the above theorem is quite involving and is included in the supplemental material. Theorem 1 implies that the weighted matrix factorization can geometrically converge to a global optimum. Note that the negative term $\log(w_-/w_+)$ does not imply that weighted matrix factorization converges faster, since the value of $C_2$ for two $w$’s may differ. In fact, due to the lower RIP constant $\delta_{2k}$, the convergence rate in the case of $w_- \neq w_+$ is usually slower than that in the case of $w_- = w_+$.

In Algorithm 1 for expectile matrix factorization, the weight $w_i$ in each iteration for residual $r_i$ is $\omega$ if $r_i \geq 0$, and is $1 - \omega$ otherwise. Although $w_i$ is changing across iterations, we can choose $w_- = \min(\omega, 1 - \omega)$ and $w_+ = \max(\omega, 1 - \omega)$, both satisfying the assumptions in Theorem 1, to bound all $w_i$. Then we can derive the following main result directly from Theorem 1.

Theorem 2 (Optimality of Algorithm 1). Suppose $\omega \leq 1/2$. Assume that the linear mapping $A(\cdot)$ satisfies 2k-RIP condition with $\delta_{2k} \leq C_3/k \cdot (1 - \omega)^2/w_+^2$ for some small constant $C_3$, and assume that the singular values of $M^*$ are bounded in the range of $[\Sigma_{\min}, \Sigma_{\max}]$, where $\Sigma_{\min}$ and
We randomly generate a $1000 \times 1000$ matrix $M^*$ by $XY^T$ of rank $k = 10$, where $X \in \mathbb{R}^{m \times k}$ and $Y \in \mathbb{R}^{n \times k}$ have independent and uniformly distributed entries in $[0, 1]$. Then, we contaminate $M^*$ by a skewed noise matrix $0.5N$, where $N$ contains independent Chi-square entries with 3 degrees of freedom. The 0.5 is to make sure the noise does not dominate. We observe some elements in the contaminated matrix and aim to recover the underlying true low-rank $M^*$ under two sampling rates $R = 0.05$ and $R = 0.1$, respectively, where $R$ is the fraction of elements observed. The experiment is repeated for 10 times for each $R$. We plot the CDF of relative errors in terms of recovering the missing elements of $M^*$ in Fig. 2. We can see that expectile matrix factorization outperforms the conventional MSE-based algorithm (EMF with $\omega = 0.5$) in terms of recovery from skewed noise, with $\omega = 0.1$ yielding the best performance, under both $R = 0.05$ and $R = 0.1$. When more observations are available with $R = 0.1$, EMF with $\omega = 0.1$ demonstrates more benefit as it is more robust to the heavy-tailed noise in data.

**Experiments on Web Service Latency Estimation**

In these experiments, we aim to recover the web service response times between 339 users and 5825 web services (Zheng, Zhang, and Lyu 2014) distributed worldwide, under different sampling rates.

Fig. 3(a) shows the histogram of all the response times measured between 339 users and 5825 web services. While most entries are less than 1 second, some response times may be as high as 20 seconds due to network delay variations, software glitches and even temporary service outages. The mean latency is 0.91 second, whereas the median is only 0.32 second. This implies that the mean is heavily impacted by the few tail values, while the 0.1-th expectile, which is 0.3 second, is closer to the median of the data. Therefore, if we use the conventional MSE-based matrix factorization to recover this skewed data, the result can be far away from the central area, while EMF with $\omega = 0.1$ may better explain the central tendency.

We further performed the MSE-based matrix factorization for the complete response time matrix, which boils down to singular value decomposition (SVD) and we plot the residual histogram in Fig. 3(b). In this figure, 90% of residuals are less than 0.8, while the largest residual can be up to 19.73. Since the residuals are still highly skewed, the conditional means do not serve as good estimates for the most probable data.
We show the relative errors for testing containing 45.4% of all entries, and 3.1-20s containing only 7.1% of all entries. We show the relative errors for testing containing 45.4% of all entries, and 3.1-20s containing only 7.1% of all entries. We show the relative errors for testing containing 45.4% of all entries, and 3.1-20s containing only 7.1% of all entries. We show the relative errors for testing containing 45.4% of all entries, and 3.1-20s containing only 7.1% of all entries.

To take a closer look at the performance EMF on different segments of data, we divide the testing response times into three bins: 0-0.3s containing 47.5% of all entries, 0.3-3.1s containing 38.4% of all entries, and 3.1-20s containing only 7.1% of all entries. We show the relative errors for testing samples from different bins in box plots in Fig. 5 under different ω.

In Fig. 4, we can see that EMF-0.1 performs the best under both sampling rates, and EMF-0.9 performs the worst, because the 0.1-th expectile is the closest to the median, while both the mean and 0.9-th expectile are far away from the central area of data distribution.

To take a closer look at the performance EMF on different segments of data, we divide the testing response times into three bins: 0-0.3s containing 47.5% of all entries, 0.3-3.1s containing 45.4% of all entries, and 3.1-20s containing only 7.1% of all entries. We show the relative errors for testing samples from different bins in box plots in Fig. 5 under different ω.

In addition, in Fig. 6, we plot the median of REs and the interquartile range (IQR, the gap between the upper and lower quartiles) of REs when ω = 0.1, as ω varies for the lower latency bin and the higher latency bin, respectively.

We can observe that EMF with a lower ω achieves higher accuracy in the lower range 0-0.3s, while EMF with a higher ω can predict better in the higher end 3.1-20s. This observation conforms to the intuition illustrated in Fig. 1: an ω < 0.5 penalizes negative residuals, pushing the estimates to be more accurate on the lower end, where most data are centered around. From Fig. 6(a) and Fig. 6(b), we can see that EMF-0.1 predicts the best for the lower range, while EMF-0.9 performs the best for the higher range. However, since most data are distributed in the lower range, EMF-0.1 is better at predicting the central tendency and achieves the best overall accuracy.

**Concluding Remarks**

In this paper, we propose the expectile matrix factorization approach (EMF) which introduces the “asymmetric least squares” loss function of expectile regression analysis originated in statistics and econometrics into matrix factorization for robust matrix estimation. Existing matrix factorization techniques aim at minimizing the mean squared error and essentially estimate the conditional means of matrix entries. In contrast, the proposed EMF can yield the ωth conditional expectile estimates of matrix entries for any ω ∈ (0, 1), accommodating the conventional matrix factorization as a special case of ω = 0.5. We propose an efficient alternating minimization algorithm to solve EMF and theoretically prove its convergence to the global optimality in the noiseless case. Through evaluation based on both synthetic data and a dataset containing real-world web service response times, we show that EMF achieves better recovery than conventional matrix factorization when the data is skewed or contaminated by skewed noise. By using a flexible ω, EMF is not only more robust to outliers but can also be tuned to obtain a more comprehensive understanding of data distribution in a matrix, depending on application requirements.
References


