

Tensor Methods: Introduction

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Outline

- Linear algebra refresher
- From linear to multi-linear algebra
- Tensor decomposition
- Low-rank tensor regression
- Combining tensor methods and deep learning

Linear Algebra refresher

$$\mathbf{A}, \mathbf{B} \in \mathbb{R}^{m,p}, \quad \alpha \in \mathbb{R}$$

- Transposition: $\mathbf{C} = \mathbf{A}^T \in \mathbb{R}^{p,m} \rightarrow c_{i,j} = a_{j,i}$
- Addition: $\mathbf{C} = \mathbf{A} + \mathbf{B} \in \mathbb{R}^{m,p} \rightarrow c_{i,j} = a_{i,j} + b_{i,j}$
- Scalar multiplication: $\mathbf{C} = \alpha \mathbf{A} \in \mathbb{R}^{m,p} \rightarrow c_{i,j} = \alpha a_{i,j}$
- Hadamard product: $\mathbf{C} = \mathbf{A} * \mathbf{B} \in \mathbb{R}^{m,p} \rightarrow c_{i,j} = a_{i,j} * b_{i,j}$
(element-wise multiplication)

Linear Algebra refresher

Let $\mathbf{A} \in \mathbb{R}^{m,p}$, $\mathbf{B} \in \mathbb{R}^{p,n}$

$$\mathbf{C} = \mathbf{AB} \in \mathbb{R}^{m,n}$$

$$c_{i,j} = ?$$

Linear Algebra refresher

$$\mathbf{A} \in \mathbb{R}^{m,p}, \mathbf{B} \in \mathbb{R}^{p,n}$$

$$\mathbf{C} = \mathbf{AB} \in \mathbb{R}^{m,n}$$

$$c_{i,j} = \sum_{k=0}^p \mathbf{a}_{i,k} \mathbf{b}_{k,j}$$

The diagram illustrates the matrix multiplication $\mathbf{C} = \mathbf{AB}$. It shows three matrices: \mathbf{A} (size $m \times p$), \mathbf{B} (size $p \times n$), and \mathbf{C} (size $m \times n$). The formula for the element $c_{i,j}$ is given as $c_{i,j} = \sum_{k=0}^p \mathbf{a}_{i,k} \mathbf{b}_{k,j}$. A red arrow points from the term $\mathbf{a}_{i,k} \mathbf{b}_{k,j}$ in the formula to the corresponding elements in the matrices. In matrix \mathbf{A} , the row i is circled in red. In matrix \mathbf{B} , the column j is circled in red. In matrix \mathbf{C} , the element $c_{i,j}$ is circled in red.

Linear Algebra refresher

$$\mathbf{A} \in \mathbb{R}^{m,p}, \mathbf{B} \in \mathbb{R}^{p,n}$$

$$\mathbf{C} = \mathbf{AB} \in \mathbb{R}^{m,n}$$

$$c_{i,j} = \sum_{k=0}^p \mathbf{a}_{i,k} \mathbf{b}_{k,j}$$

- Equivalent formulation:

$$\mathbf{AB} = \sum_{k=0}^p \mathbf{a}_{:,k} \mathbf{b}_{k,:}^{\top}$$

Linear Algebra refresher

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- Equivalent formulation:

$$\mathbf{AB} = \sum_{k=0}^p \mathbf{a}_{:,k} \mathbf{b}_{k,:}^{\top} = \sum_{k=0}^p \mathbf{a}_{:,k} \circ \mathbf{b}_{k,:}$$

Linear Algebra refresher


$$\mathbf{A} \in \mathbb{R}^{m,p}, \mathbf{B} \in \mathbb{R}^{p,n}$$

$$\mathbf{C} = \mathbf{AB} \in \mathbb{R}^{m,n}$$

$$c_{i,j} = \sum_{k=0}^p \mathbf{a}_{i,k} \mathbf{b}_{k,j}$$

- Equivalent formulation:

Outer product

$$\mathbf{AB} = \sum_{k=0}^p \mathbf{a}_{:,k} \mathbf{b}_{k,:}^{\top} = \sum_{k=0}^p \mathbf{a}_{:,k} \circ \mathbf{b}_{k,:}$$


Linear Algebra refresher

$$\mathbf{A} \in \mathbb{R}^{m,p}, \mathbf{B} \in \mathbb{R}^{p,n}$$

$$\mathbf{C} = \mathbf{AB} \in \mathbb{R}^{m,n}$$

$$\mathbf{AB} = \sum_{k=0}^p \mathbf{a}_{:,k} \mathbf{b}_{k,:}^\top = \sum_{k=0}^p \mathbf{a}_{:,k} \circ \mathbf{b}_{k,:}$$

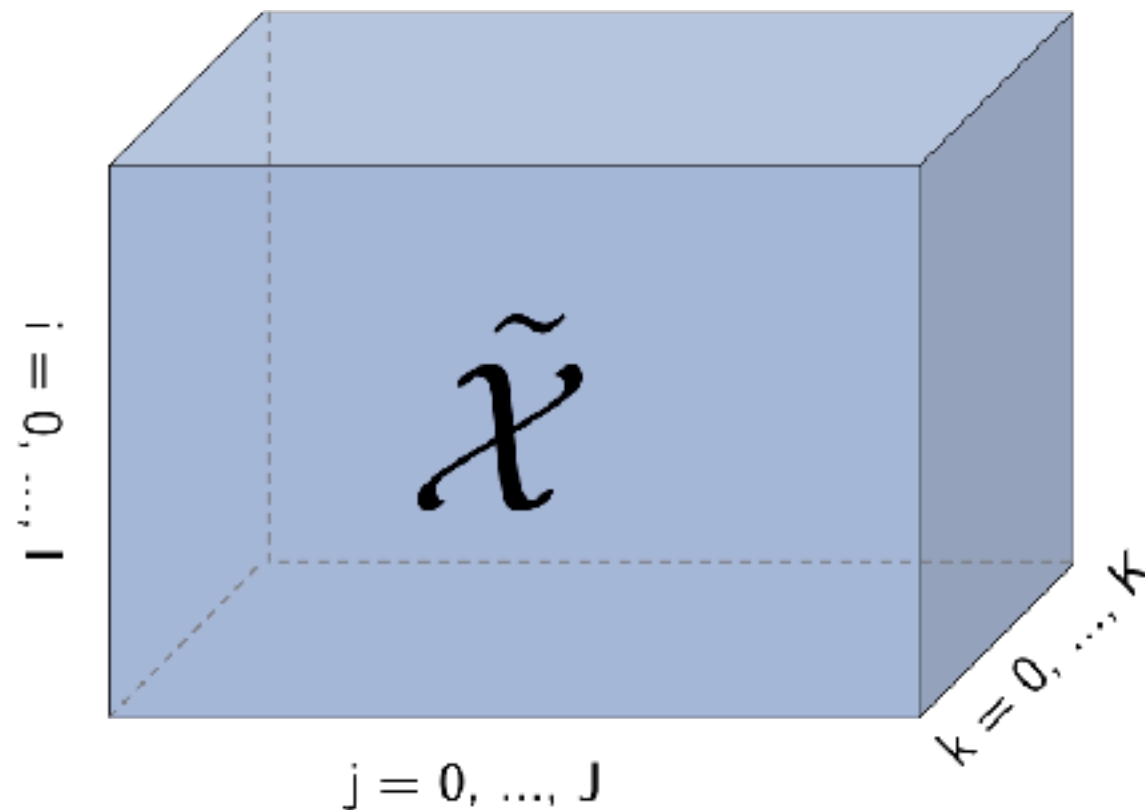
$$\mathbf{C} = \begin{pmatrix} a_{0,0} \\ a_{1,0} \\ \vdots \\ a_{m,0} \end{pmatrix} \begin{pmatrix} a_{0,0}b_{0,0} & a_{0,0}b_{0,1} & \cdots & a_{0,0}b_{0,n} \\ a_{1,0}b_{0,0} & a_{1,0}b_{0,1} & \cdots & a_{1,0}b_{0,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m,0}b_{0,0} & a_{m,0}b_{0,1} & \cdots & a_{m,0}b_{0,n} \end{pmatrix} + \cdots + \begin{pmatrix} a_{0,p} \\ a_{1,p} \\ \vdots \\ a_{m,p} \end{pmatrix} \begin{pmatrix} a_{0,p}b_{p,0} & a_{0,p}b_{p,1} & \cdots & a_{0,p}b_{p,n} \\ a_{1,p}b_{p,0} & a_{1,p}b_{p,1} & \cdots & a_{1,p}b_{p,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m,p}b_{p,0} & a_{m,p}b_{p,1} & \cdots & a_{m,p}b_{p,n} \end{pmatrix}$$

Diagram illustrating the row-column dot product for the first term of the matrix multiplication. A red circle with an 'x' is connected by an arrow to the first row of the matrix \mathbf{A} (represented by the vector $\begin{pmatrix} a_{0,0} \\ a_{1,0} \\ \vdots \\ a_{m,0} \end{pmatrix}$) and the first column of the matrix \mathbf{B} (represented by the vector $(b_{0,0}, b_{0,1}, \dots, b_{0,n})$).

Diagram illustrating the row-column dot product for the p -th term of the matrix multiplication. A red circle with an 'x' is connected by an arrow to the p -th row of the matrix \mathbf{A} (represented by the vector $\begin{pmatrix} a_{0,p} \\ a_{1,p} \\ \vdots \\ a_{m,p} \end{pmatrix}$) and the p -th column of the matrix \mathbf{B} (represented by the vector $(b_{p,0}, b_{p,1}, \dots, b_{p,n})$).

Tensors

- Tensors can be thought of as multi-dimensional arrays, generalising the concept of matrices



Tensors

- Tensors can be thought of as multi-dimensional arrays, generalising the concept of matrices
- Order of a tensor = number of dimensions
- First order: vector $\mathbf{v} \in \mathbb{R}^{I_0}$
- Second order: matrix $\mathbf{M} \in \mathbb{R}^{I_0, I_1}$
- N^{th} order, $N > 2$: higher order tensor $\hat{\mathcal{X}} \in \mathbb{R}^{I_0, I_1, I_2, \dots, I_N}$
- Mode = dimension (0 to N, e.g. rows, columns, ...)

Indexing a tensor

$$\hat{\mathcal{X}} \in \mathbb{R}^{I_0, I_1, I_2, \dots, I_N}$$

- element (i_0, i_1, \dots, i_N)

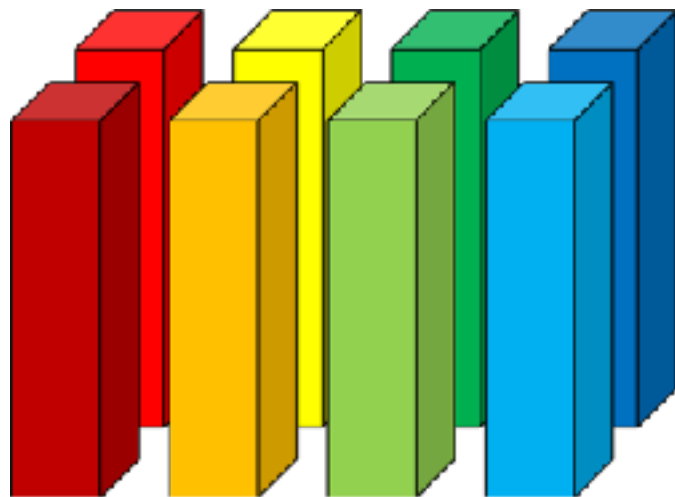
$$\hat{\mathcal{X}}_{i_0, i_1, \dots, i_N} \textbf{ or } \hat{\mathcal{X}}(i_0, i_1, \dots, i_N)$$

- Corresponds to viewing tensor as an array in $\mathbb{R}^{I_0, I_1, I_2, \dots, I_N}$

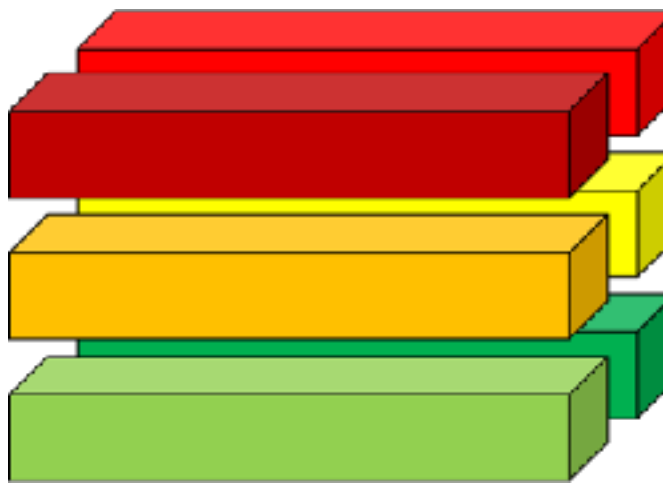
or a function $\mathbb{R}^{I_0, I_1, I_2, \dots, I_N} \rightarrow \mathbb{R}$

Fibers

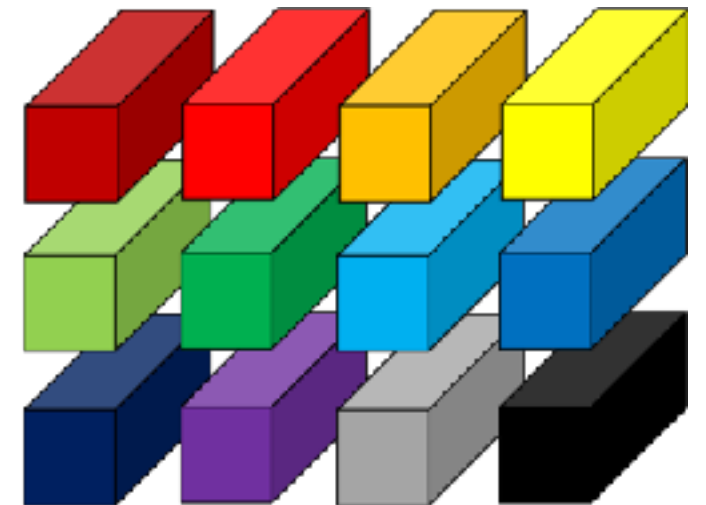
- Fibers = generalisation of the concept of rows and columns for matrices
- Obtained by fixing all indices but one



Mode-0 fibers
(columns)



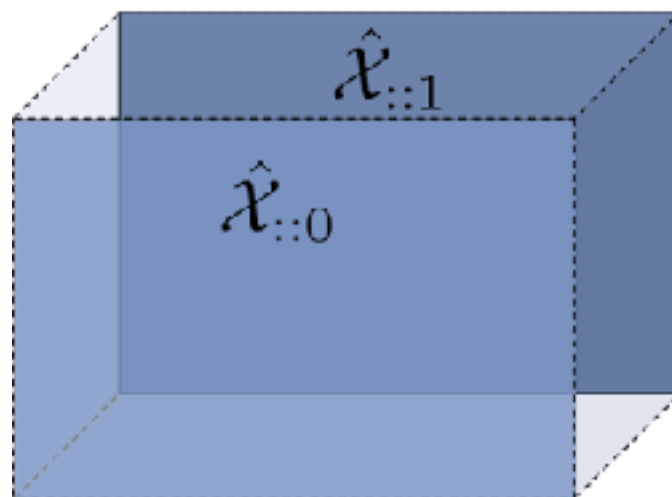
Mode-1 fibers
(rows)



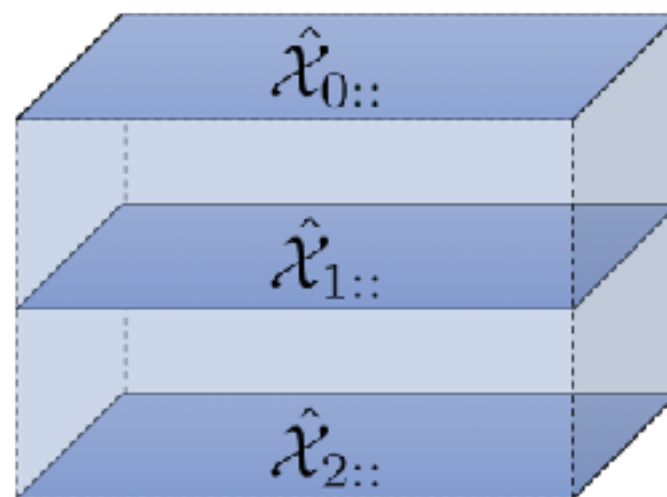
Mode-2 fibers
(tubes)

Slices

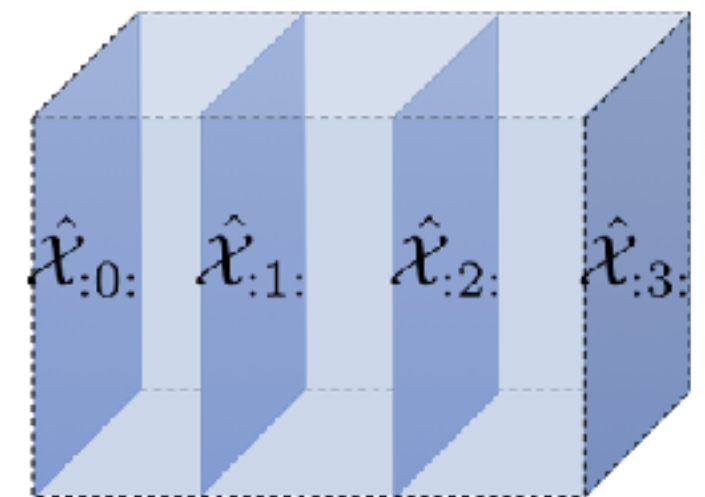
- Slices are obtained by fixing all indices but 2
- Useful to make examples by stacking matrices



Frontal slices



Horizontal slices



Lateral slices

Slices

- A tensor can be represented in multiple ways. The simplest is the slice representation through multiple matrices.
- Let's take for this example the tensor $\hat{\mathcal{X}}$ defined by its frontal slices:

$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix}$$

$$X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$$

Slices

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$$\hat{\mathcal{X}} = \begin{array}{|c|c|c|c|} \hline & & \begin{array}{c} 1 \quad 3 \quad 5 \quad 7 \\ 9 \quad 11 \quad 13 \quad 15 \\ 17 \quad 19 \quad 21 \quad 23 \end{array} & \\ \hline \begin{array}{c} 0 \quad 2 \quad 4 \quad 6 \\ 8 \quad 10 \quad 12 \quad 14 \\ 16 \quad 18 \quad 20 \quad 22 \end{array} & & & \\ \hline \end{array}$$

Vectorisation

- Linear transformation (isomorphism) that maps the elements of a tensor to a vector:

$$vec: \mathbb{R}^{I_0, \dots, I_N} \rightarrow (I_0 \times \dots \times I_N)$$

$$\hat{\mathcal{X}} \mapsto vec(\hat{\mathcal{X}})$$

- Maps element (i_0, i_1, \dots, i_N) of $\hat{\mathcal{X}}$ to element j of $vec(\hat{\mathcal{X}})$ with

$$j = \sum_{k=0}^N i_k \times \prod_{m=k+1}^N I_m$$

Vectorisation: say what?

- Maps element (i_0, i_1, \dots, i_N) of $\hat{\mathcal{X}}$ to element j of $vec(\hat{\mathcal{X}})$ with

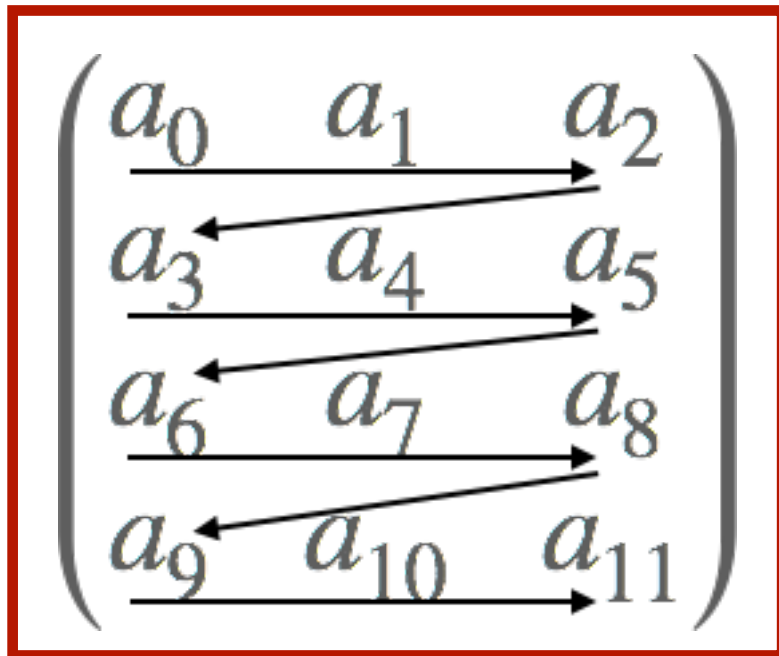
$$j = \sum_{k=0}^N i_k \times \prod_{m=k+1}^N I_m$$

$$\mathbf{A} = \begin{matrix} & \overbrace{\hspace{1.5cm}}^{I_1} \\ \underbrace{\hspace{1.5cm}}^{I_0} \begin{pmatrix} a_0 & a_1 & a_2 \\ a_3 & a_4 & \textcircled{a_5} \\ a_6 & a_7 & a_8 \\ a_9 & a_{10} & a_{11} \end{pmatrix} \end{matrix} \quad \begin{matrix} \nearrow \mathbf{A}_{1,2} = vec(\mathbf{A})_{1 \times I_0 + 2} \\ \searrow = vec(\mathbf{A})_5 \end{matrix}$$

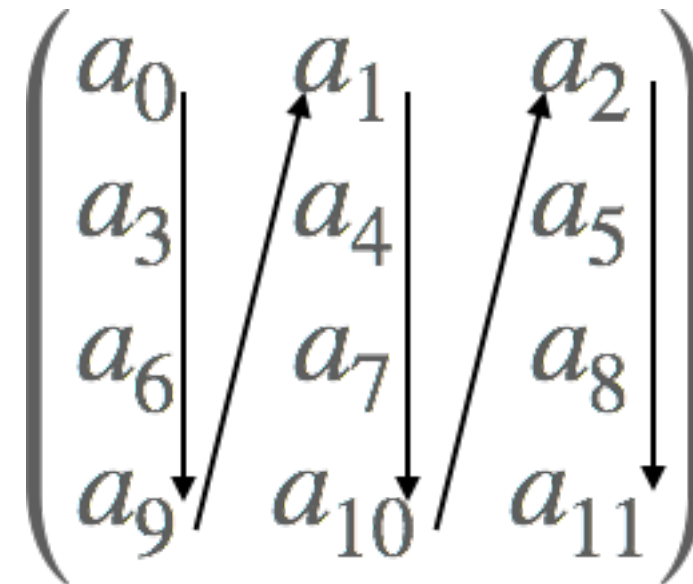
$$vec(\mathbf{A}) = (a_0, a_1, a_2, a_3, a_4, \textcircled{a_5}, a_6, a_7, a_8, a_9, a_{10}, a_{11})^T$$

Vectorisation

- There are several definitions of vectorization:



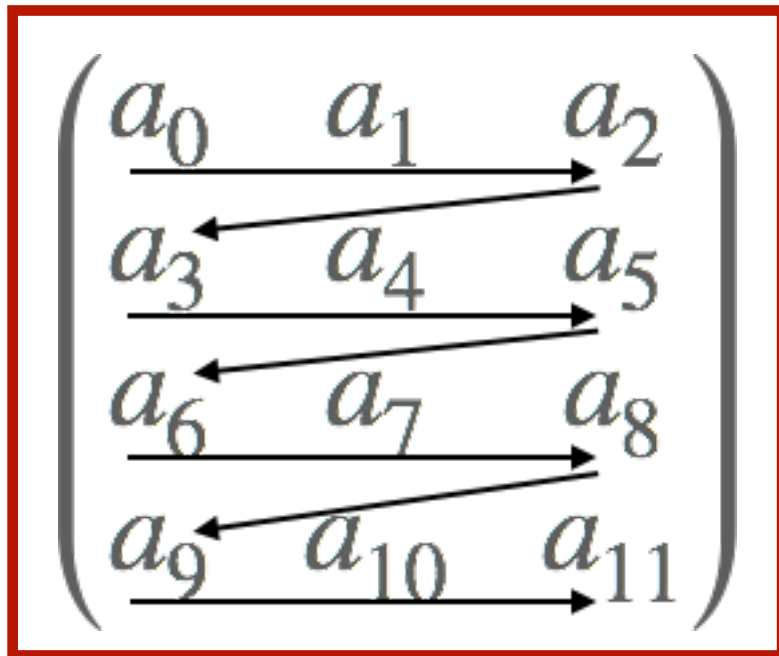
C-ordering
(default for NumPy,
PyTorch, etc in Python)



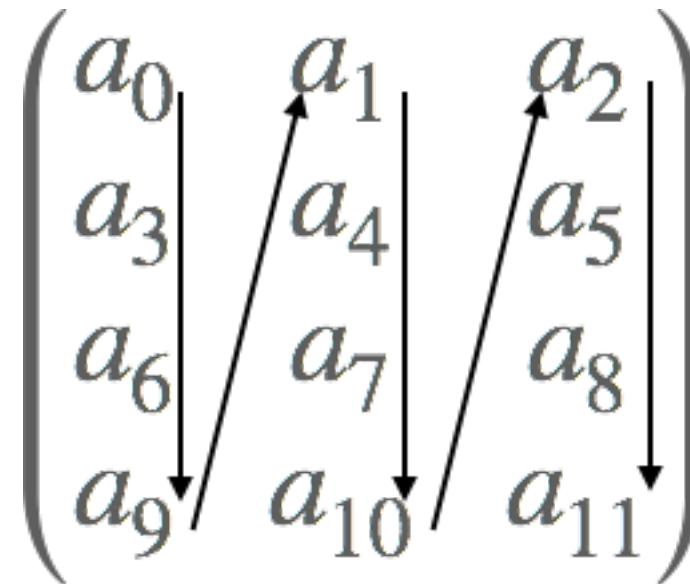
Fortran-ordering
Matlab's default

Vectorisation

- There are several definitions of vectorization:



C-ordering
(default for NumPy,
PyTorch, etc in Python)



Fortran-ordering
Matlab's default

- Just be consistent (and adapt your formulas!)

Kronecker product

$$A \in \mathbb{R}^{m,n}, B \in \mathbb{R}^{p,q}$$

$$\mathbf{A} \otimes \mathbf{B} = \begin{bmatrix} a_{11}\mathbf{B} & \cdots & a_{1n}\mathbf{B} \\ \vdots & \ddots & \vdots \\ a_{m1}\mathbf{B} & \cdots & a_{mn}\mathbf{B} \end{bmatrix} \in \mathbb{R}^{mp,nq}$$

Kronecker product

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$$\mathbf{A} = \begin{pmatrix} 2 & 1 \\ 3 & 4 \end{pmatrix} \quad \mathbf{B} = \begin{pmatrix} \frac{1}{2} & 1 \\ 2 & 0 \end{pmatrix}$$

$$\mathbf{A} \otimes \mathbf{B} = ?$$

Kronecker product

$$A \in \mathbb{R}^{m,n}, B \in \mathbb{R}^{p,q} \quad \mathbf{A} \otimes \mathbf{B} = \begin{bmatrix} a_{11}\mathbf{B} & \cdots & a_{1n}\mathbf{B} \\ \vdots & \ddots & \vdots \\ a_{m1}\mathbf{B} & \cdots & a_{mn}\mathbf{B} \end{bmatrix} \in \mathbb{R}^{mp,nq}$$

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$$\mathbf{A} \otimes \mathbf{B} = \begin{pmatrix} 2\mathbf{B} & 1\mathbf{B} \\ 3\mathbf{B} & 4\mathbf{B} \end{pmatrix}$$

Kronecker product

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$$\mathbf{A} = \begin{pmatrix} 2 & 1 \\ 3 & 4 \end{pmatrix} \quad \mathbf{B} = \begin{pmatrix} \frac{1}{2} & 1 \\ 2 & 0 \end{pmatrix}$$

$$\mathbf{A} \otimes \mathbf{B} = \begin{pmatrix} 2\mathbf{B} & 1\mathbf{B} \\ 3\mathbf{B} & 4\mathbf{B} \end{pmatrix} = \begin{pmatrix} 1 & 2 & \frac{1}{2} & 1 \\ 4 & 0 & 2 & 0 \\ \frac{3}{2} & 3 & 2 & 4 \\ 6 & 0 & 8 & 0 \end{pmatrix}$$

Kronecker product

$$A \in \mathbb{R}^{m,n}, B \in \mathbb{R}^{p,q} \quad \mathbf{A} \otimes \mathbf{B} = \begin{bmatrix} a_{11}\mathbf{B} & \cdots & a_{1n}\mathbf{B} \\ \vdots & \ddots & \vdots \\ a_{m1}\mathbf{B} & \cdots & a_{mn}\mathbf{B} \end{bmatrix} \in \mathbb{R}^{mp,nq}$$

$$\mathbf{A} = \begin{pmatrix} 2 & 1 \\ 3 & 4 \end{pmatrix} \quad \mathbf{B} = \begin{pmatrix} \frac{1}{2} & 1 \\ 2 & 0 \end{pmatrix}$$

$$\mathbf{B} \otimes \mathbf{A} = ?$$

Kronecker product

$$A \in \mathbb{R}^{m,n}, B \in \mathbb{R}^{p,q} \quad \mathbf{A} \otimes \mathbf{B} = \begin{bmatrix} a_{11}\mathbf{B} & \cdots & a_{1n}\mathbf{B} \\ \vdots & \ddots & \vdots \\ a_{m1}\mathbf{B} & \cdots & a_{mn}\mathbf{B} \end{bmatrix} \in \mathbb{R}^{mp,nq}$$

$$\mathbf{A} = \begin{pmatrix} 2 & 1 \\ 3 & 4 \end{pmatrix} \quad \mathbf{B} = \begin{pmatrix} \frac{1}{2} & 1 \\ 2 & 0 \end{pmatrix}$$

$$\mathbf{B} \otimes \mathbf{A} = \begin{pmatrix} \frac{1}{2}\mathbf{A} & 1\mathbf{A} \\ 2\mathbf{A} & 0\mathbf{A} \end{pmatrix} = \begin{pmatrix} 1 & \frac{1}{2} & 2 & 1 \\ \frac{3}{2} & 2 & 3 & 4 \\ 4 & 2 & 0 & 0 \\ 6 & 8 & 0 & 0 \end{pmatrix}$$

Useful properties

$$\mathbf{X} \in \mathbb{R}^{m,n}, \mathbf{A} \in \mathbb{R}^{p,n}, \mathbf{B} \in \mathbb{R}^{m,k}$$

- $\text{vec}(\mathbf{XB}) = (\mathbf{I}_n \otimes \mathbf{B}^\top) \text{vec}(\mathbf{X})$
- $\text{vec}(\mathbf{AX}) = (\mathbf{A} \otimes \mathbf{I}_m) \text{vec}(\mathbf{X})$
- $\text{vec}(\mathbf{AXB}) = (\mathbf{A} \otimes \mathbf{B}^\top) \text{vec}(\mathbf{X})$

Mode-n unfolding

- Read the tensor as a matrix by re-arranging the fibers:

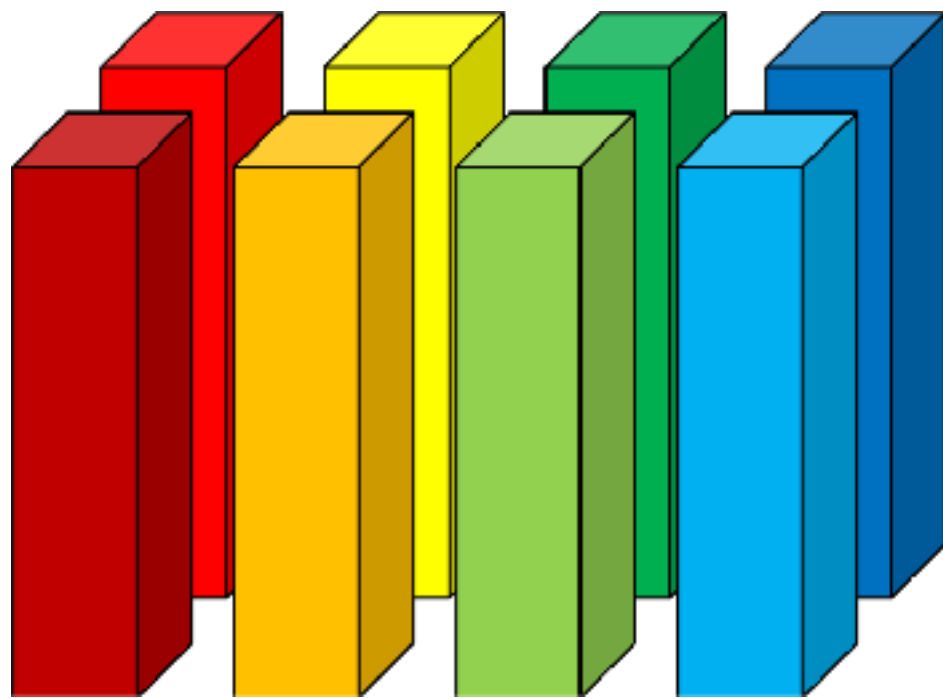
$$\begin{aligned} \mathbb{R}^{I_0, \dots, I_N} &\rightarrow (I_n, M) \\ \hat{\mathcal{X}} &\mapsto \hat{\mathcal{X}}_{[n]} \end{aligned} \qquad M = \prod_{\substack{k=0, \\ k \neq n}}^N I_k$$

- Maps element (i_0, i_1, \dots, i_N) of $\hat{\mathcal{X}}$ to element j of $\hat{\mathcal{X}}_{[n]}$ with

$$j = \sum_{\substack{k=0, \\ k \neq n}}^N i_k \times \prod_{\substack{m=k+1, \\ m \neq n}}^N I_m$$

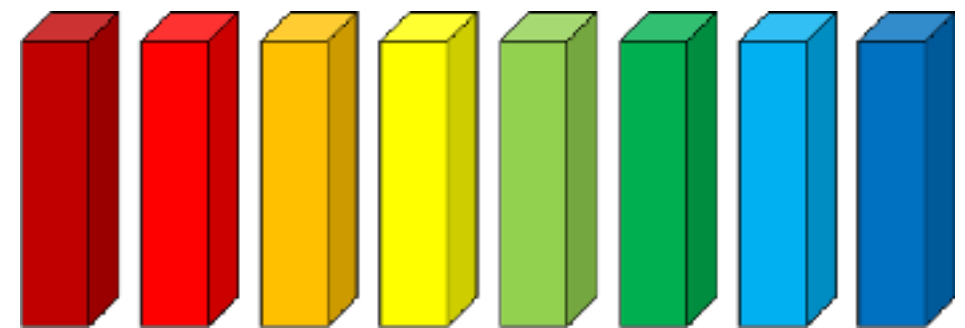
Example: mode-0 unfolding

Mode-0 fibers



Size (3, 4, 2)

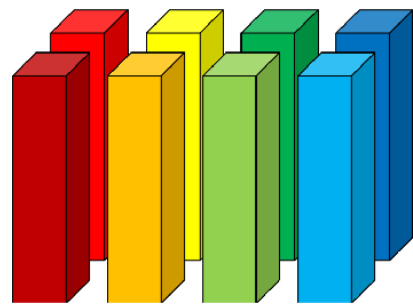
Mode-0 unfolding



Size (3, 4*2)

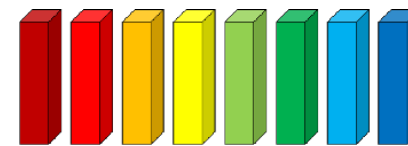
Example: mode-0 unfolding

Mode-0 fibers



Size (3, 4, 2)

Mode-0 unfolding



Size (3, 4*2)

$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix}$$

$$X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$$

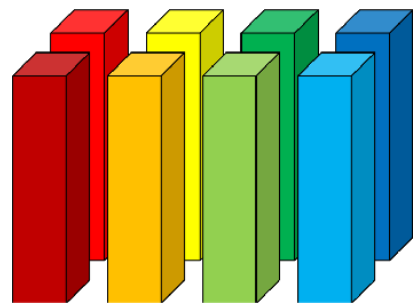
$$\hat{\mathcal{X}} = \begin{array}{|c|c|c|c|} \hline & & \begin{array}{ccc} 1 & 3 & 5 \\ 9 & 11 & 13 \\ 17 & 19 & 21 \end{array} & 7 \\ \hline 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{array}$$



$$\tilde{X}_{[0]} = ?$$

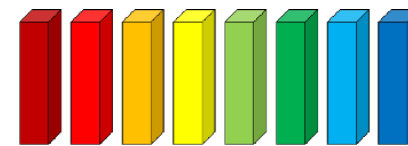
Example: mode-0 unfolding

Mode-0 fibers



Size (3, 4, 2)

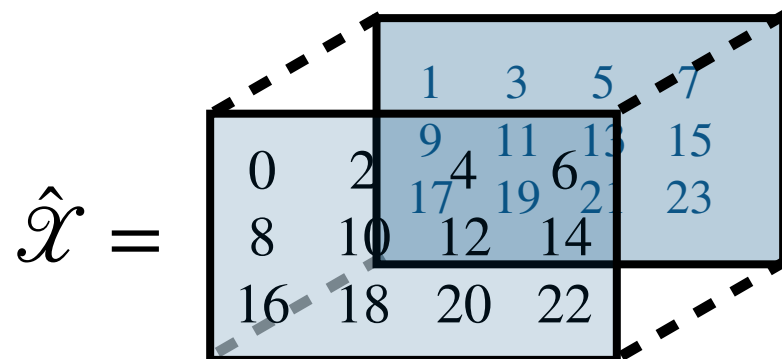
Mode-0 unfolding



Size (3, 4*2)

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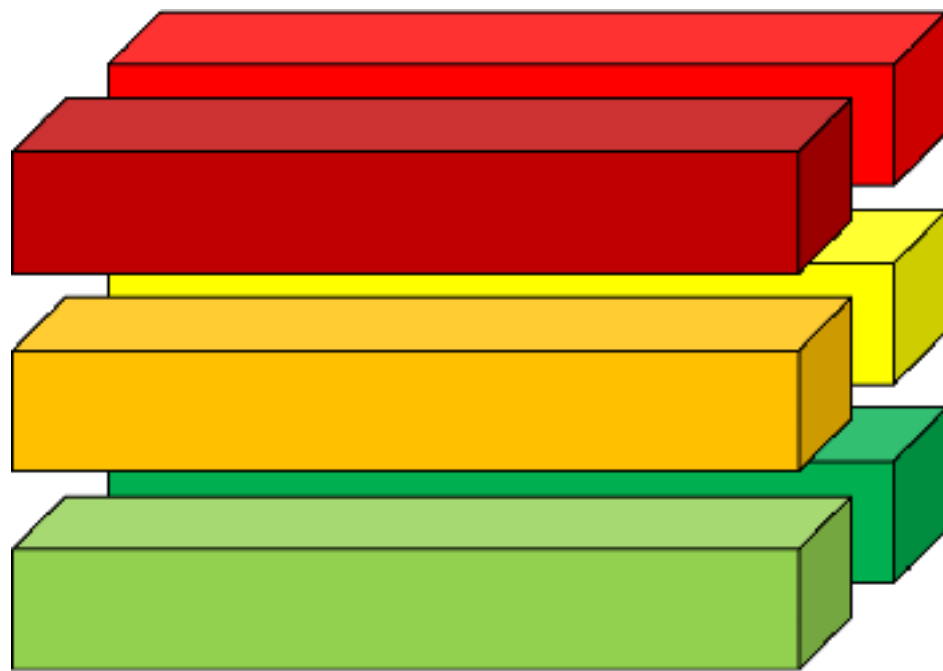
$$X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$$



$$\tilde{X}_{[0]} = \begin{bmatrix} 0 & 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 8 & 9 & 10 & 11 & 12 & 13 & 14 & 15 \\ 16 & 17 & 18 & 19 & 20 & 21 & 22 & 23 \end{bmatrix}$$

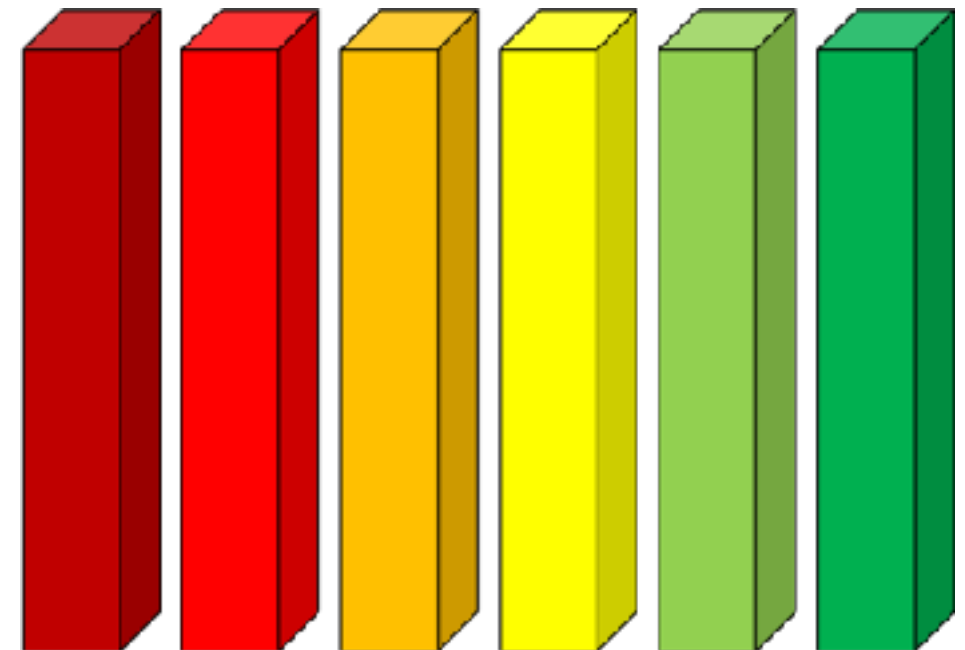
Example: mode-1 unfolding

Mode-1 fibers



Size (3, 4, 2)

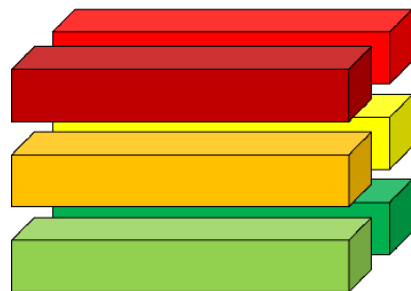
Mode-1 unfolding



Size (4, 3*2)

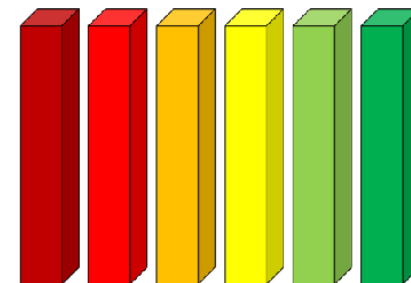
Example: mode-1 unfolding

Mode-1 fibers



Size (3, 4, 2)

Mode-1 unfolding



Size (4, 3*2)

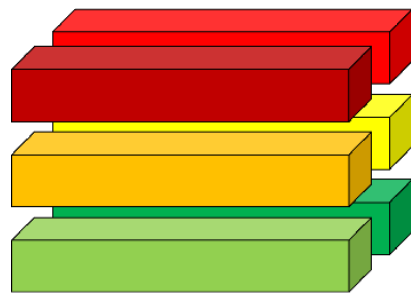
$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix}$$

$$X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$$

$$\tilde{X}_{[1]} = ?$$

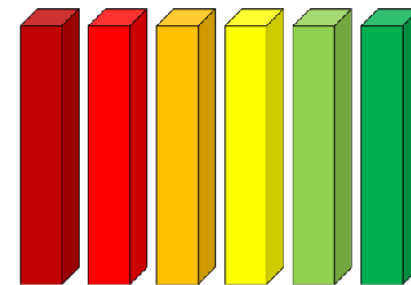
Example: mode-1 unfolding

Mode-1 fibers



Size (3, 4, 2)

Mode-1 unfolding



Size (4, 3*2)

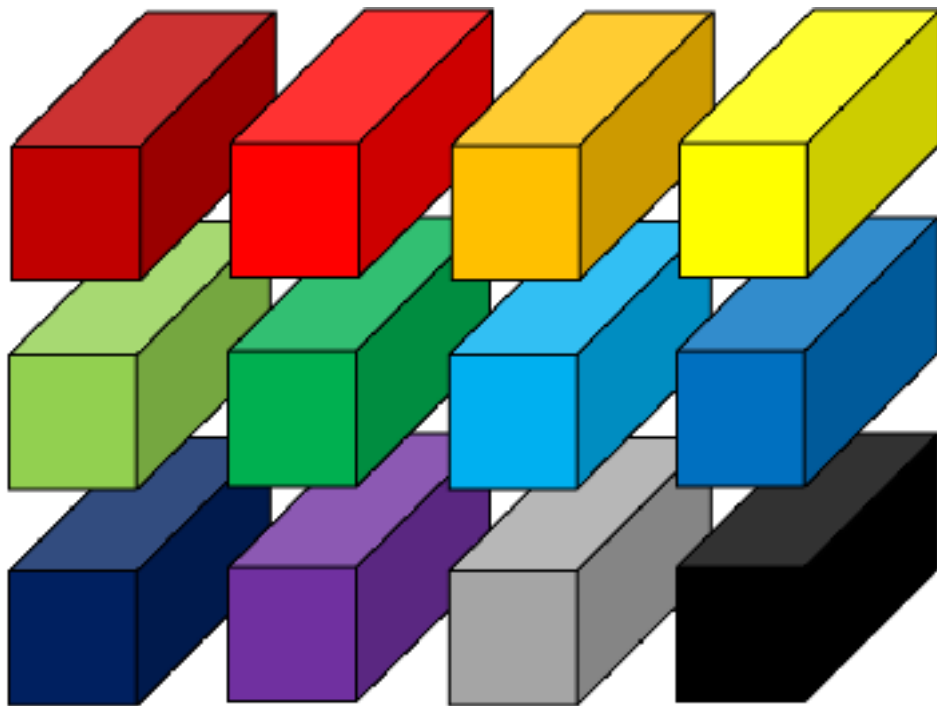
$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix}$$

$$X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$$

$$\tilde{X}_{[1]} = \begin{bmatrix} 0 & 1 & 8 & 9 & 16 & 17 \\ 2 & 3 & 10 & 11 & 18 & 19 \\ 4 & 5 & 12 & 13 & 20 & 21 \\ 6 & 7 & 14 & 15 & 22 & 23 \end{bmatrix}$$

Example: mode-2 unfolding

Mode-2 fibers



Size (3, 4, 2)

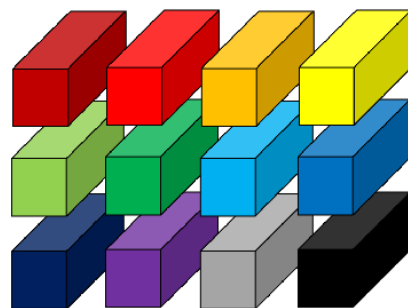
Mode-2 unfolding



Size (2, 3*4)

Example: mode-2 unfolding

Mode-2 fibers



Size (3, 4, 2)



Mode-2 unfolding



Size (2, 3*4)

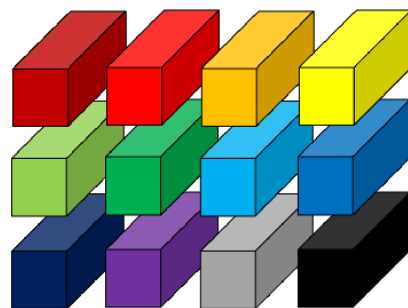
$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix}$$

$$X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$$

$$\tilde{X}_{[2]} = ?$$

Example: mode-2 unfolding

Mode-2 fibers



Size (3, 4, 2)



Mode-2 unfolding



Size (2, 3*4)

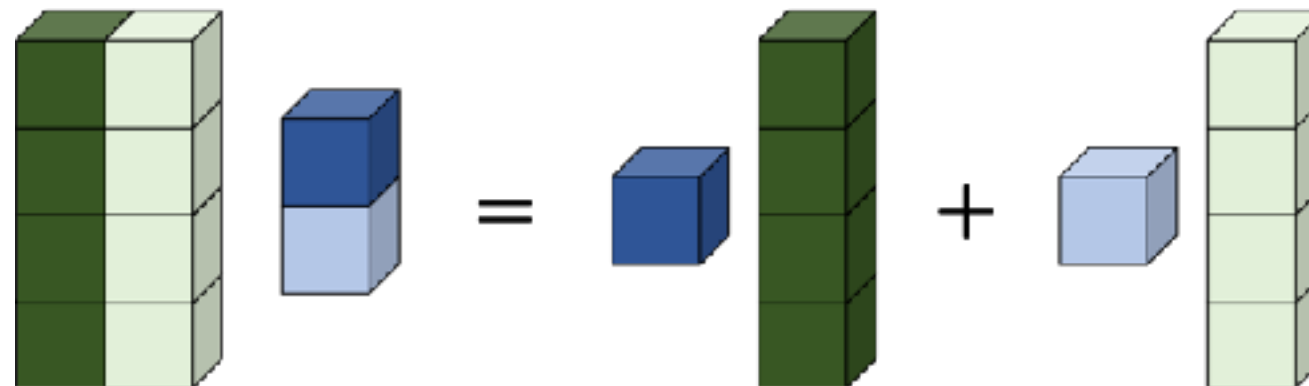
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Tensor contraction: n-mode product

- Natural generalisation of matrix-vector and matrix-matrix product

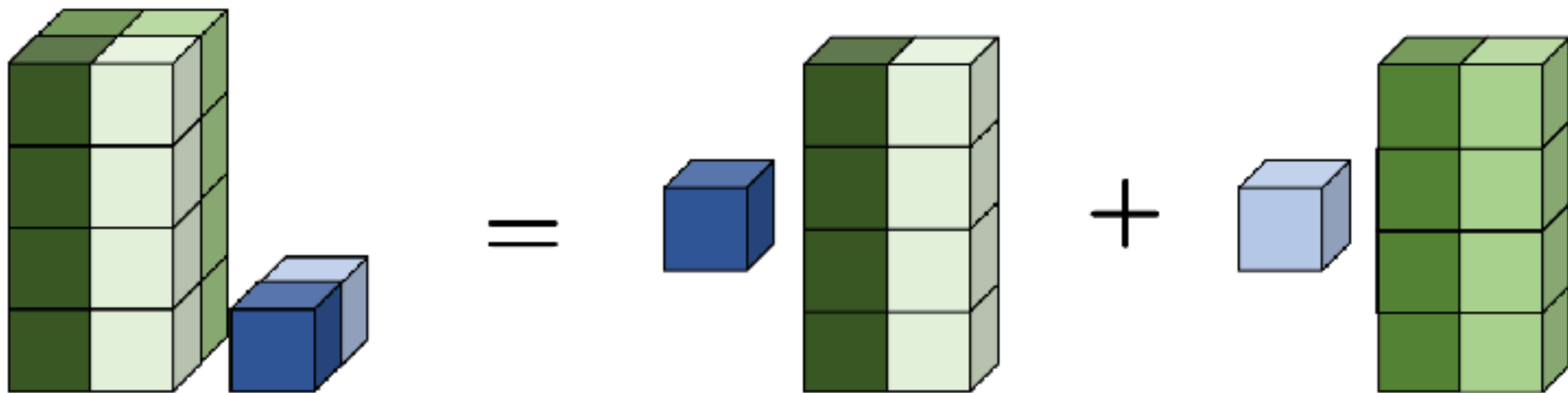


$$\mathbf{Mu} = \sum_k u_k \mathbf{M}_{:,k}$$

Tensor contraction: n-mode product

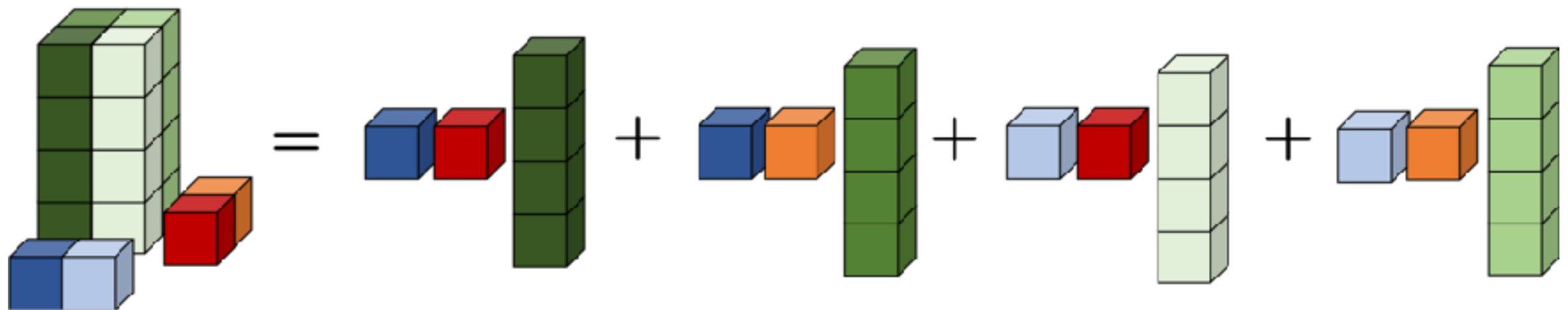
- Natural generalisation of matrix-vector and matrix-matrix product
- When multiplying a tensor by a matrix or a vector, we now have to specify the mode \mathbf{n} along which to take the product: n-mode product
- E.g $\hat{\mathcal{X}} \times_1 \mathbf{u}$

Tensor contraction: n-mode product



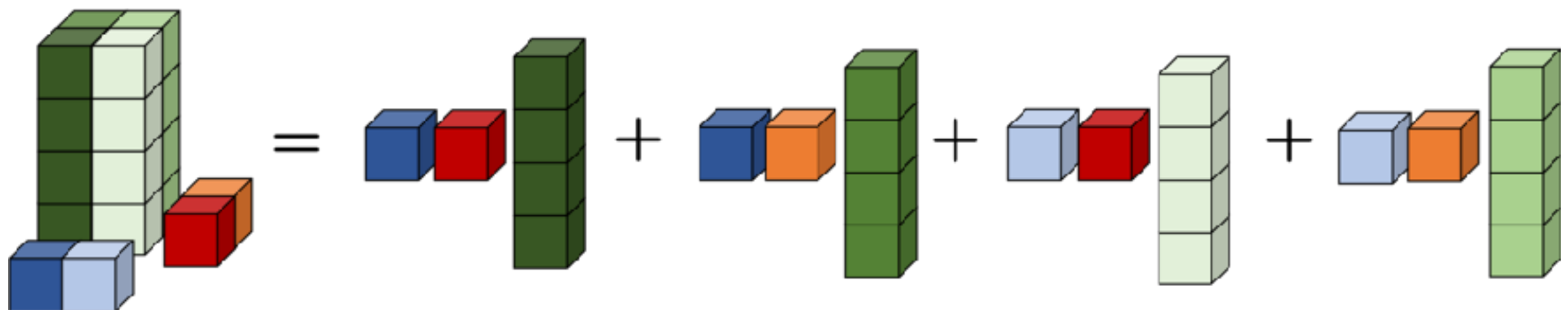
$$\hat{\mathcal{X}} \times_1 \mathbf{u} = \sum_k u_k \hat{\mathcal{X}}_{:,k,:}$$

Tensor contraction: n-mode product



$$\hat{\mathcal{X}} \times_1 \mathbf{u} \times_2 \mathbf{v} = \sum_{i,j} u_i v_j \hat{\mathcal{X}}_{:,i,j}$$

Tensor contraction: n-mode product



$$\hat{\mathcal{X}} \times_1 \mathbf{u} \times_2 \mathbf{v} = \sum_{i,j} u_i v_j \hat{\mathcal{X}}_{:,i,j}$$

- Alternative notation: $\hat{\mathcal{X}} \times_1 \mathbf{u} \times_2 \mathbf{v} = \hat{\mathcal{X}} \times_0 \mathbf{I} \times_1 \mathbf{u} \times_2 \mathbf{v} = \hat{\mathcal{X}}(\mathbf{I}, \mathbf{u}, \mathbf{v})$

N-mode product: Useful properties

- N-mode product can be with vectors or matrices

$$\hat{\mathcal{X}} \times_1 \mathbf{M} = \sum_i \mathbf{M}_{:,i} \hat{\mathcal{X}}_{:,i,:}$$

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- Equivalent formulation using unfolding:

$$\hat{\mathcal{X}} \times_1 \mathbf{M} = \mathbf{M} \hat{\mathcal{X}}_{[1]}$$

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- Unfolding on mode-product on all modes:

$$\left(\hat{\mathcal{X}} \times_0 \mathbf{U}^{(0)} \times_1 \mathbf{U}^{(1)} \times \dots \times_N \mathbf{U}^{(N)} \right)_{[n]} = \mathbf{U}^{(n)} \hat{\mathcal{X}}_{[n]} \left(\mathbf{U}^{(0)} \otimes \dots \mathbf{U}^{(n-1)} \otimes \mathbf{U}^{(n+1)} \otimes \dots \otimes \mathbf{U}^{(N)} \right)^\top$$

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- Equivalent formulation using vec:

$$\text{vec}(\hat{\mathcal{X}} \times_0 \mathbf{U}^{(0)} \times_1 \mathbf{U}^{(1)} \times \dots \times_N \mathbf{U}^{(N)}) = \left(\mathbf{U}^{(0)} \otimes \dots \otimes \mathbf{U}^{(N)} \right) \text{vec}(\hat{\mathcal{X}})$$

Tensor diagrams

- Explicitly writing tensor contraction can be (very) cumbersome and hard to read..

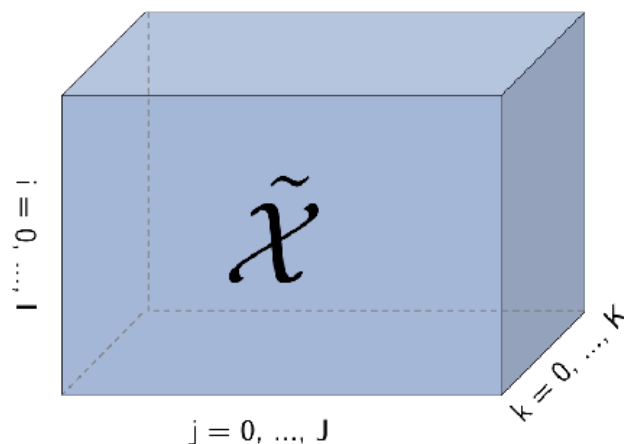
$$\hat{\mathcal{T}}_{\alpha,\beta,\gamma,\delta} = \underbrace{\sum_{i,j,k,l,m,n} \hat{\mathcal{X}}_{i,j,\alpha,\beta,m,n} \hat{\mathcal{Y}}_{i,j,k,l,\gamma} \hat{\mathcal{Z}}_{k,l,m,n,\delta}}_{!!???}$$

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- Hard to represent higher order tensors



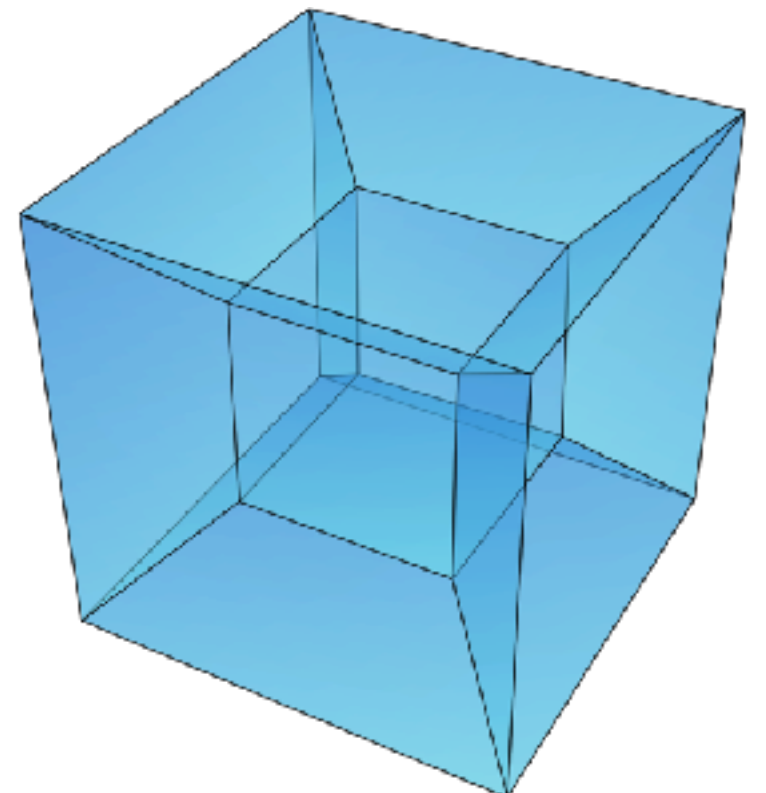
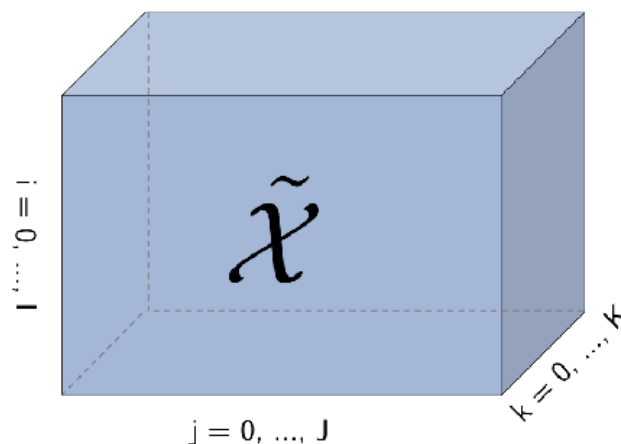
Tensor diagrams

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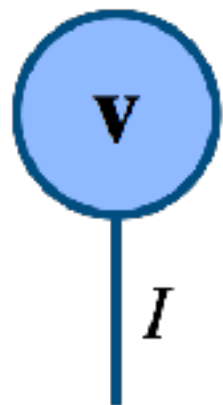
!!???

- Hard to represent higher order tensors

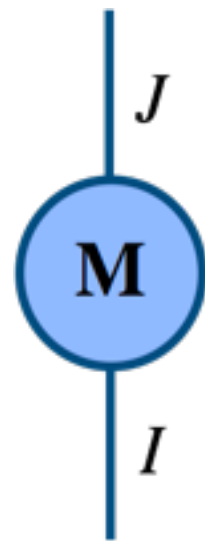


Tensor diagrams

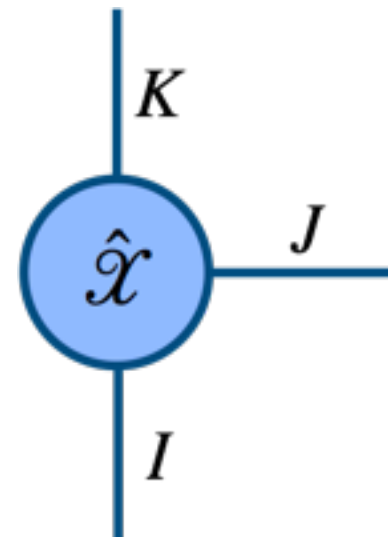
- Represent only variables and indices (dimensions)



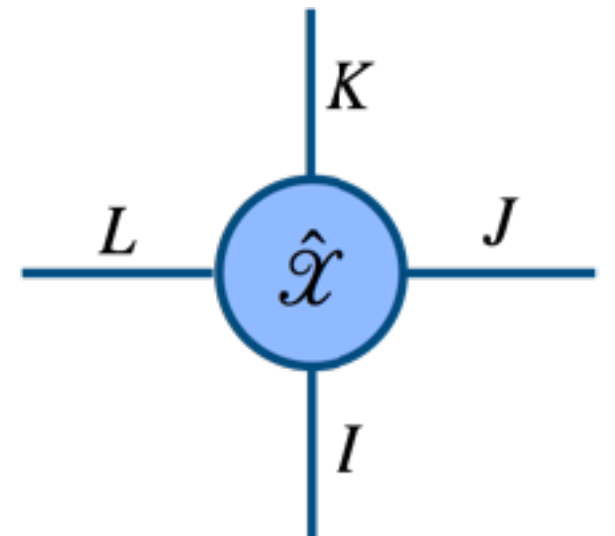
Vector



Matrix



3rd order
tensor



4th order
tensor

Tensor diagrams

- Contraction on a given dimension: simply link the indices over which to contract together!

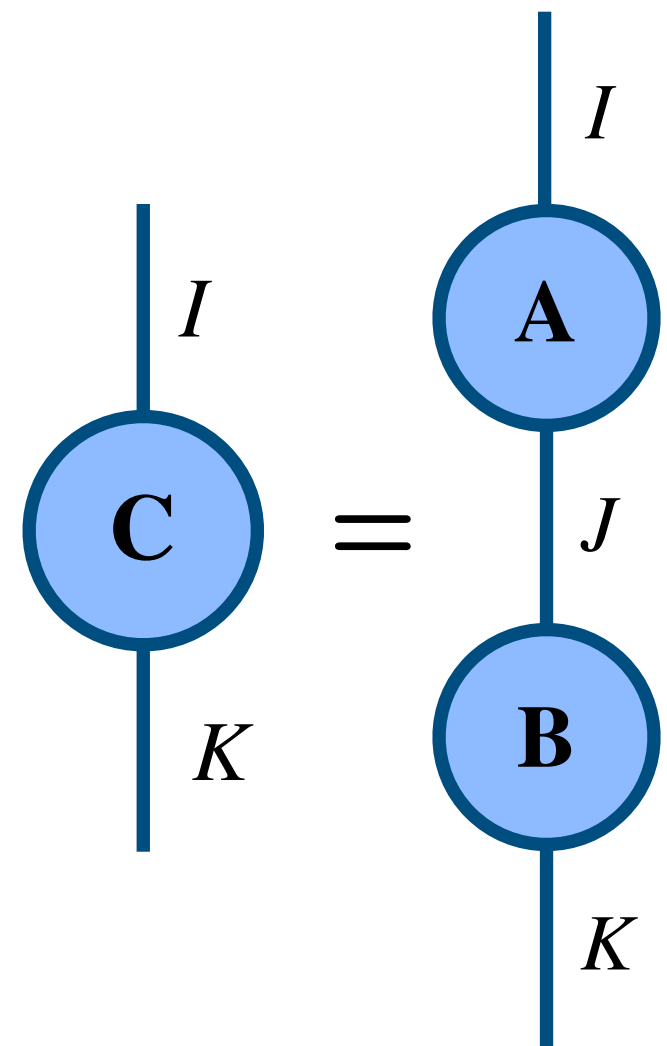
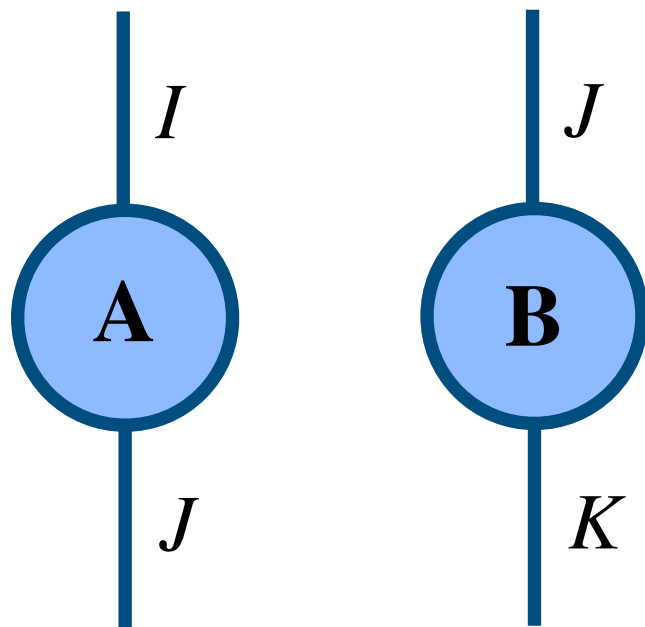
$$\mathbf{C} = \mathbf{A}\mathbf{B} = \sum_{j=0}^{J-1} \mathbf{a}_{:,j} \mathbf{b}_{j,:}^{\top}$$



Tensor diagrams

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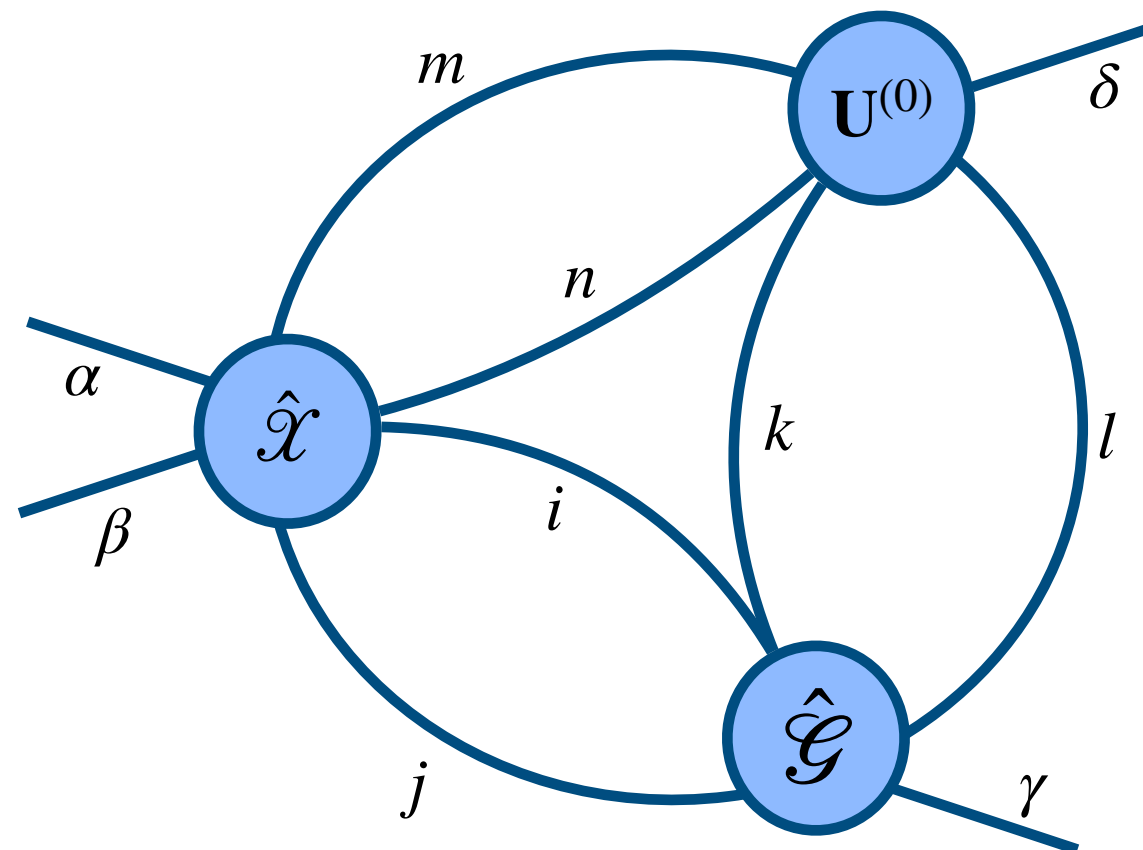
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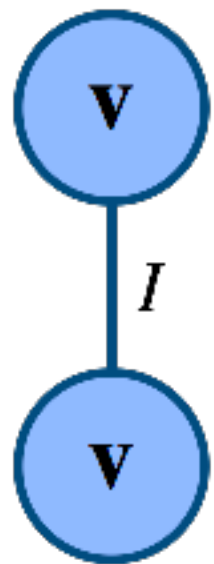
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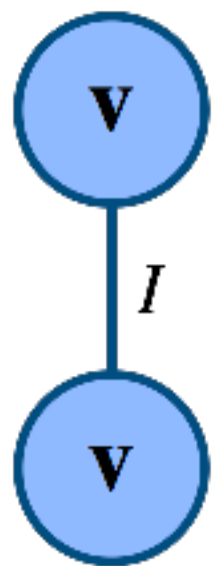
$$\hat{\mathcal{T}}_{\alpha,\beta,\gamma,\delta} = \underbrace{\sum_{i,j,k,l,m,n} \hat{\mathcal{X}}_{i,j,\alpha,\beta,m,n} \hat{\mathcal{Y}}_{i,j,k,l,\gamma} \hat{\mathcal{Z}}_{k,l,m,n,\delta}}$$



Tensor diagrams



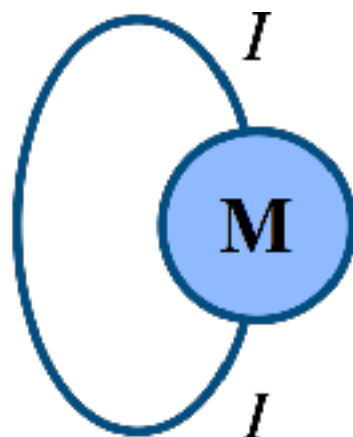
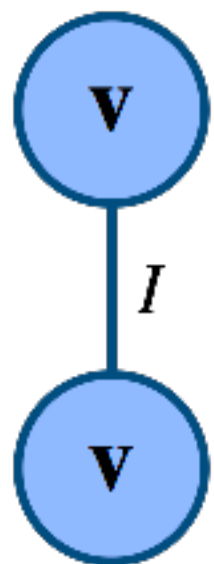
Tensor diagrams



Inner-product

$$\sum_{i=0}^{I-1} v_i \times v_i = \sum_i v_i^2$$

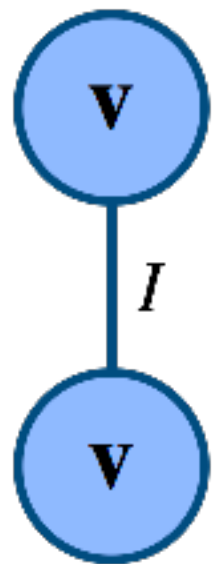
Tensor diagrams



Inner-product

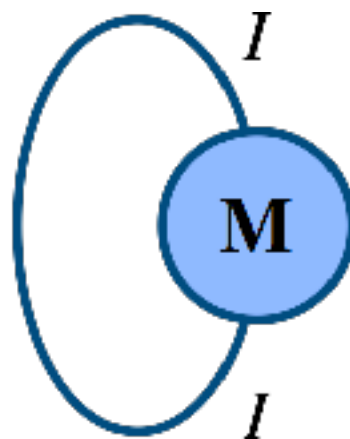
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Tensor diagrams



Inner-product

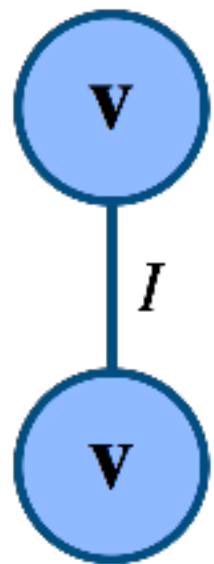
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Matrix-trace

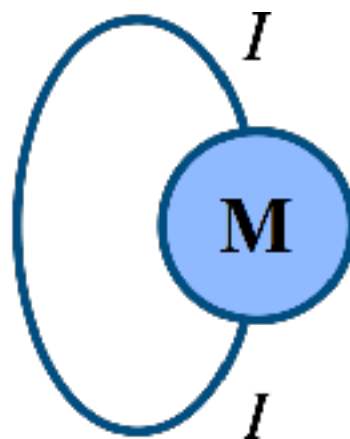
$$\sum_{i=0}^{I-1} M_{ii}$$

Tensor diagrams



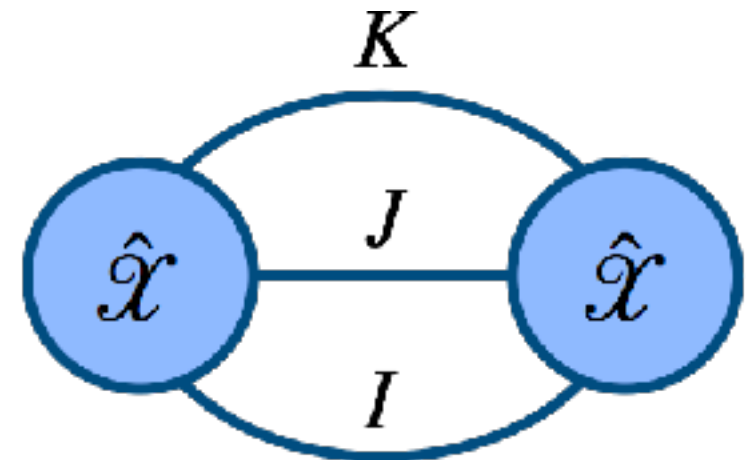
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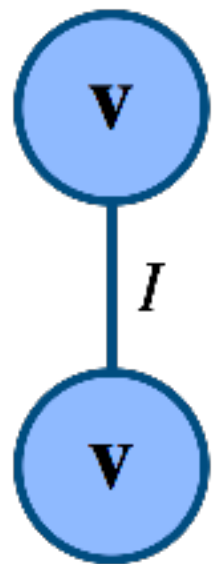


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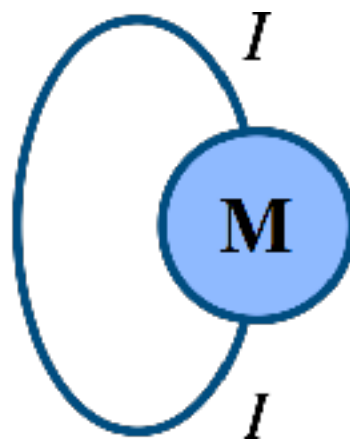


Tensor diagrams



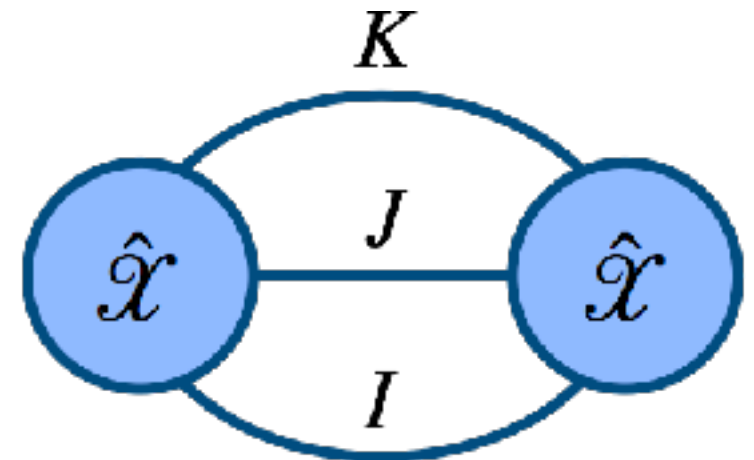
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Matrix-trace

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Inner-product

$$\sum_{i,j,k} \hat{\mathcal{X}}_{i,j,k}^2$$



Any questions?



@JeanKossaifi
jean.kossaifi@gmail.com