Package 'tensorsign'

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Type Pa	ackage
Title N	onparametric Tensor Completion Via Sign Series
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Maintai	iner Chanwoo Lee <chanwoo.lee@wisc.edu></chanwoo.lee@wisc.edu>
M	s rTensor, Iatrix, racma
ri	otion Efficient algorithm for nonparametric tensor completion method via sign series. The algorithm employs the alternating optimization approach to solve the weighted classification problem the detailed algorithm description can be found in Lee and Wang (2021) <arxiv:2102.00384>.</arxiv:2102.00384>
URL h	ttps://arxiv.org/abs/2102.00384
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R top	oics documented:
	fit_continuous
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Alt	Alternating optimization of the weighted classification loss
Descrip	tion
-	timize the weighted classification loss given a weight tensor, an observed data tensor, and a large rgin loss.
Usage	
Alt	(Ybar,W,r,type = c("logistic","hinge"),start = "random")

pay attention to the order. If parentheses are *part of* the sentence, the sentence should read well even without the parentheses.

Arguments

r

Ybar A given data tensor (possibly noisy and incomplete). data tensor

W A weight tensor of the weighted classification loss.

used in

A rank to be fitted.

type tensor rank to be fitted type A large margin loss to be used. Logistic or hinge loss is available.

start Choice of initialization method. Use random initialization if start = "random";

Use the initialization based on low rank approximation if start = "linear".

Linear initialization is default.

Value

of

The returned value is a list with components.

trajectory of binary loss values over iterations. binary_obj A series of binary loss values at each iteration.

A series of the weighted classification loss values at each iteration.

iter The number of iterations.

error A series of errors at each iteration.

fitted A tensor that optimizes the weighted classification loss.

References

Lee, C., & Wang, M. (2021). Beyond the Signs: Nonparametric Tensor Completion via Sign Series. *arXiv preprint arXiv:2102.00384.* `a series of "allows non-ordered list.

Examples

I intentionally use ``a series of sign tensors" but not ``a sequence of sign tens in our paper — think about why

```
library(rTensor)
indices = c(2,3,4)
```

ndices = c(2,3,4) In your case, "a sequence of", or ``trajector"

noise = rand_tensor(indices)@data

Theta = array(runif(prod(indices), min=-3, max = 3), indices)

The signal plus noise model
Y = Theta + noise

given a sign tensor

Optimize the weighted classification for a given sign tensor sign(Y) and a weight tensor abs(Y) result = Alt(sign(Y), abs(Y), r = 2, type = "logistic", start = "random")

signTheta = sign(result fitted) Revise the code to allow r > = d min.

Current random initialization seems to require r <= min d.

in the final documentation, use r=3 and start = "linear".

Signal tensor estimation

based on CP low rank tensor method.

Description

Estimate a signal tensor from a noisy and incomplete data tensor using CP low rank tensor method.

Usage

```
fit_continuous(data,r)
```

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Arguments

A given data tensor (possibly noisy and incomplete). data

A-rank of the signal tensor. r

Value object

The returned value is a list with components.

An estimated signal tensor based on CP low rank tensor method.

A list of factor matrices.

lambda A vector of tensor singular values.

Examples

```
library(rTensor)
indices = c(2,3,4)
noise = rand_tensor(indices)@data
Theta = array(runif(prod(indices), min=-3, max = 3), indices)
# The signal plus noise model
Y = Theta + noise
# Estimate Theta from CP low rank tensor method
hatTheta = fit_continuous(Y,3)
print(hatTheta$est)
```

Signal tensor estimation

SignT

Estimation of a signal tensor from a noisy and incomplete data tensor based on nonparametric tensor method via sign series.

Description

Estimate a signal tensor from a noisy and incomplete data tensor using nonparametric tensor method via sign series.

Usage

```
SignT(Y, truer, H, Lmin, Lmax, option = 1)
```

Arguments

Υ A given data tensor (possibly noisy and incomplete).

A sign rank of the signal tensor. truer

A-resolution parameter.

Lmin A-minimum value of the signal tensor (or a minimum value of the tensor Y). A maximum value of the signal tensor (or a maximum value of the tensor Y). Lmax option

A large margin loss to be used. Use logistic loss if option = 1, hinge loss if

option = 2.

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Value object

The returned value is a list with components.

each

fitted A series of optimizers that minimize the weighted classification loss at a given level pi.

est An estimated signal tensor based on nonparametic tensor method via sign series.

References

Lee, C., & Wang, M. (2021). Beyond the Signs: Nonparametric Tensor Completion via Sign Series. *arXiv preprint arXiv:2102.00384*.

Examples

```
library(rTensor)
indices = c(2,3,4)
noise = rand_tensor(indices)@data
Theta = array(runif(prod(indices),min=-3,max = 3),indices)

# The signal plus noise model
Y = Theta + noise

# Estimate Theta from nonparametic completion method via sign series
hatTheta = SignT(Y,truer = 3,H = 5,Lmin = -3,Lmax = 3, option =1)
print(hatTheta$est)
```

Index

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