MLE phase transition of Gaussian tensor matching (Positive part of non-symmetric observations, Q&A)

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1 Preliminary

Non-symmetric correlated Gaussian observations.

Consider two order-m random tensor observations $\mathcal{A}, \mathcal{B}' \in \mathbb{R}^{n^{\otimes m}}$ and use $\boldsymbol{\omega} \in [n]^m$ to index the entries in $\mathcal{A}$ and $\mathcal{B}$. Suppose that for all $\boldsymbol{\omega} \in [n]^m$ and some $\rho \in (0,1)$

$$\begin{pmatrix} \mathcal{A}_{\boldsymbol{\omega}} \\ \mathcal{B}'_{\boldsymbol{\omega}} \end{pmatrix} \sim \mathcal{N}\left(\mathbf{0}, \begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix}\right), \quad \text{and} \quad \begin{pmatrix} \mathcal{A}_{\boldsymbol{\omega}} \\ \mathcal{B}'_{\boldsymbol{\omega}} \end{pmatrix} \text{ is independent with } \begin{pmatrix} \mathcal{A}_{\boldsymbol{\omega}'} \\ \mathcal{B}'_{\boldsymbol{\omega}'} \end{pmatrix} \text{ for all } \boldsymbol{\omega} \neq \boldsymbol{\omega}'. \tag{1}$$

Let π^* be a permutation on $[n]$ with corresponding permutation matrix $\Pi^* \in \{0,1\}^{n \times n}$, and consider the permuted observation $\mathcal{B}$ such that for all $\boldsymbol{\omega} \in [n]^m$

$$\mathcal{B}_{\boldsymbol{\omega}} = \mathcal{B}'_{\pi^* \circ \boldsymbol{\omega}}, \quad \text{or equivalently} \quad \mathcal{B} = \mathcal{B}' \times_1 \Pi^* \times_2 \cdots \times_m \Pi^*.$$

Our goal is to recover π^* (or equivalently Π^*) observing $\mathcal{A}, \mathcal{B}$. **Note that $\mathcal{A}, \mathcal{B}$ are not super-symmetric tensors while the permutation on every mode is the same!**

MLE

By Theorem 1 in note 0402, the MLE of π^*, denoted $\hat{\pi}_{MLE}$, satisfies

$$\hat{\Pi}_{MLE} = \underset{\Pi \in \mathcal{P}_n}{\arg\max} \left\langle \mathcal{A} \times_1 \Pi \times_2 \cdots \times_m \Pi, \mathcal{B} \right\rangle,$$

where $\hat{\Pi}_{MLE}$ is the permutation matrix corresponding to $\hat{\pi}_{MLE}$, and $\mathcal{P}_n$ is the collection for all possible permutation matrices on $[n]$.

2 Theorem

Theorem 1 (Achivability of MLE with non-symmetric observations). *Consider the observations $(\mathcal{A}, \mathcal{B})$ from model (1) with true permutation π^*. Assume n is large enough and*

$$\rho^2 \geq \frac{C_0 \log n}{n^{m-1}},$$

for some $C_0 > 0$. Then, the MLE $\hat{\pi}_{MLE}$ exactly recovers true permutation π^*; i.e., $\hat{\pi}_{MLE} = \pi^*$ with probability tends to 1.

Proof of Theorem 1. Without the loss of generality, assume the true permutation π^* is the identity mapping. With observations $\mathcal{A}, \mathcal{B} \in \mathbb{R}^{n^{\otimes m}}$, consider the loss function

$$\mathcal{L}(\pi, \mathcal{A}, \mathcal{B}) = \langle \mathcal{A} \times_1 \Pi \times_2 \cdots \times_m \Pi, \mathcal{B} \rangle ,$$

where $\Pi \in \{0,1\}^{n\times n}$ is the permutation matrix corresponding to π. We define the difference

$$\begin{aligned}\Delta(\pi) :=& \mathcal{L}(\pi, \mathcal{A}, \mathcal{B}) - \mathcal{L}(\pi^*, \mathcal{A}, \mathcal{B}) \\ =& \rho \sum_{\boldsymbol{\omega}\in[n]^m} (\mathcal{A}_{\pi\circ\boldsymbol{\omega}} - \mathcal{A}_{\boldsymbol{\omega}})\mathcal{A}_{\boldsymbol{\omega}} + \sqrt{1-\rho^2} \sum_{\boldsymbol{\omega}\in[n]^m} (\mathcal{A}_{\pi\circ\boldsymbol{\omega}} - \mathcal{A}_{\boldsymbol{\omega}})\mathcal{Z}_{\boldsymbol{\omega}},\end{aligned}$$

where the second equality follows from the fact that $\mathcal{B} = \rho\mathcal{A} + \sqrt{1-\rho^2}\mathcal{Z}$, where $\mathcal{Z}_{\boldsymbol{\omega}} \sim N(0,1)$ for all $\boldsymbol{\omega} \in [n]^m$ independently and $\mathcal{Z}$ is independent with $\mathcal{A}$. Hence, to show the exact recovery of MLE $\hat{\pi}$ with high probability, it suffices to show that

$$\mathbb{P}(\hat{\pi}_{MLE} \neq \pi^*) = \mathbb{P}(\text{exists a } \pi \neq \pi^* \text{ such that } \Delta(\pi) \geq 0) = o(1).$$

Note that

$$\sum_{\boldsymbol{\omega}\in[n]^m} (\mathcal{A}_{\pi\circ\boldsymbol{\omega}} - \mathcal{A}_{\boldsymbol{\omega}})\mathcal{A}_{\boldsymbol{\omega}} = -\frac{1}{2}(\|\mathcal{A}\|_F^2 + \|\pi\circ\mathcal{A}\|_F^2 - 2\langle \mathcal{A}, \pi\circ\mathcal{A}\rangle) = -\frac{1}{2}\sum_{\boldsymbol{\omega}\in[n]^m} (\mathcal{A}_{\boldsymbol{\omega}} - \mathcal{A}_{\pi\circ\boldsymbol{\omega}})^2,$$

and conditional on $\mathcal{A}$ we have $\sum_{\boldsymbol{\omega}\in[n]^m} (\mathcal{A}_{\pi\circ\boldsymbol{\omega}} - \mathcal{A}_{\boldsymbol{\omega}})\mathcal{Z}_{\boldsymbol{\omega}} \sim N(0, \|\pi\circ\mathcal{A} - \mathcal{A}\|_F^2)$.

Then, given a permutation π, we have

$$\begin{aligned}\mathbb{P}(\Delta(\pi) \geq 0) &= \mathbb{E}[\mathbb{E}[\mathbb{1}\{\Delta(\pi)\geq 0\}|\mathcal{A}]] \\ &\leq \mathbb{E}\left[\mathbb{P}\left(-\frac{\rho}{2}\|\pi\circ\mathcal{A} - \mathcal{A}\|_F^2 + \sqrt{1-\rho^2}N(0, \|\pi\circ\mathcal{A} - \mathcal{A}\|_F^2) \geq 0 \middle| \mathcal{A}\right)\right] \\ &\leq \mathbb{E}\left[\mathbb{P}\left(N(0,1) \geq \frac{\rho\|\pi\circ\mathcal{A} - \mathcal{A}\|_F}{2\sqrt{1-\rho^2}} \middle| \mathcal{A}\right)\right] \\ &\leq \mathbb{E}\left[\exp\left(-\frac{\rho^2}{8}\|\pi\circ\mathcal{A} - \mathcal{A}\|_F\right)\right], \end{aligned} \tag{2}$$

where the last inequality follows from the inequality that $\mathbb{P}(N(0,1) \geq t) \leq \exp(-t^2/2)$ for all $t \geq 0$ and $1-\rho^2 \leq 1$.

Now, to bound the probability $\mathbb{P}(\Delta(\pi) \geq 0)$, we need to find the lower bound of $\|\pi\circ\mathcal{A} - \mathcal{A}\|_F$ which represents the effect of permutation π to the edges in $\mathcal{A}$. Intuitively, more node disagreements in π lead to more edges disagreements between $\pi\circ\mathcal{A}$ and $\mathcal{A}$. Propositions 1 and 2 provide the relationship between the node disagreements and edge disagreement with non-symmetric observations.

Let $D_\pi = \{i \in [n] : \pi(i) \neq i\}$ denote the set of unfixed points of π and $D_\pi^{m,E} = \{\boldsymbol{\omega} \in [n]^m : \pi\circ\boldsymbol{\omega} \neq \boldsymbol{\omega}\}$ denote the set of unfixed order-m edges of π. Consider the event

$$E(\mathcal{A}) := \{\text{for all } \pi \neq \pi^*, \quad \|\pi\circ\mathcal{A} - \mathcal{A}\|_F^2 \geq 2|D_\pi^{m,E}|(1-\epsilon_n)\}, \tag{3}$$

where $\epsilon_n = \frac{C}{2}\sqrt{\log n / n^{m-1}}$. By Proposition 2, we have $\mathbb{P}(E^c(\mathcal{A})) = o(1)$.

Let $\mathcal{P}_{n,d}$ be the collection of all the permutations π with $|D_\pi| = d$. We have

$$\begin{aligned}
\mathbb{P}(\hat{\pi}_{MLE} \neq \pi^*) &= \mathbb{P}(\text{exists a } \pi \neq \pi^* \text{ such that } \Delta(\pi) \geq 0) \\
&\leq \mathbb{P}(E^c(\mathcal{A})) + \sum_{\pi \neq \pi^*} \mathbb{P}(E(\mathcal{A}),\ \Delta(\pi) \geq 0) \\
&\leq o(1) + \sum_{d=2,\dots,n} \sum_{\pi \in \mathcal{P}_{n,d}} \mathbb{E}\Big[\mathbb{E}[\mathbb{1}\{\Delta(\pi) \geq 0\}|\mathcal{A}]\mathbb{1}\{E(\mathcal{A})\}\Big] \\
&\leq o(1) + \sum_{d=2,\dots,n} \sum_{\pi \in \mathcal{P}_{n,d}} \exp\left(-\frac{\rho^2}{4}(1-\epsilon_n)|D_\pi^{m,E}|\right) \\
&\leq o(1) + \sum_{d=2,\dots,n} n^d \exp\left(-\frac{\rho^2}{4}(1-\epsilon_n) d n^{m-1}\right) \\
&= o(1),
\end{aligned}$$

where the last second inequality follows from inequality (2) and the definition of $E(\mathcal{A})$ (3), the last inequality follows from Proposition 1 and the fact that $|\mathcal{P}_{n,d}| \leq n^d$, and the last equality holds under the assumption that $\rho^2 \geq \frac{C_0 \log n}{n^{m-1}}$ for some positive constant C_0.

□

Proposition 1 (Relationship between unfixed points and unfixed edges)**.** *Suppose we have a permutation π on $[n]$. Let $D_\pi = \{i \in [n] : \pi(i) \neq i\}$ denote the set of unfixed points of π and $D_\pi^{m,E} = \{\boldsymbol{\omega} \in [n]^m : \pi \circ \boldsymbol{\omega} \neq \boldsymbol{\omega}\}$ denote the set of unfixed order-m edges. Then, we have*

$$n^{m-1}|D_\pi| \leq |D_\pi^{m,E}| \leq m n^{m-1}|D_\pi|.$$

Proof of Proposition 1. For simplicity, let $d = |D_\pi|$ and $d^E = |D_\pi^{m,E}|$. Note that

$$d^E = \sum_{k=0}^{m-1} (n-d)^k d^{m-k} \binom{m}{k},$$

where k refers to the number of fixed points (i.e., $\pi(i) = i$) and the unfixed order-m edge at most have $m-1$ fixed points, $(n-d)^k$ refers to all the combinations of fixed points and d^{m-k} refers to all the combinations of unfixed points in the edge, and $\binom{m}{k}$ is the number of all position positions for fixed points. By Binomial Identity, we have

$$n^{m-1}d \leq d^E = n^m - (n-d)^m = n^m\left[1 - \left(1 - \frac{d}{n}\right)^m\right] \leq m n^{m-1} d$$

where the first inequality follows from the fact that $(1-x)^m \leq 1-x$ for $x \in (0,1)$ and the second inequality follows from the inequality that $(1-x)^m \geq 1 - mx$ for $x \geq -1$.

□

Proposition 2 (Edge disagreement with permutation π)**.** *Suppose we have an order-m observation $\mathcal{A} \in \mathbb{R}^{n^{\otimes m}}$ with i.i.d. standard Gaussian entries. Let $D_\pi^{m,E} = \{\boldsymbol{\omega} \in [n]^m : \pi \circ \boldsymbol{\omega} \neq \boldsymbol{\omega}\}$ denote the set of unfixed order-m edges. We have the expectation*

$$\mathbb{E}\left[\|\pi \circ \mathcal{A} - \mathcal{A}\|_F^2\right] = 2|D_\pi^{m,E}|,$$

and there exists a positive constant C such that

$$\Big| \|\pi \circ \mathcal{A} - \mathcal{A}\|_F^2 - 2|D_\pi^{m,E}| \Big| \le C|D_\pi^{m,E}| \sqrt{\frac{\log n}{n^{m-1}}},$$

with high probability.

Proof of Proposition 2. Note that

$$\mathbb{E}\left[\|\pi \circ \mathcal{A} - \mathcal{A}\|_F^2\right] = \sum_{\boldsymbol{\omega} \in [n]^m} \mathbb{E}[(\mathcal{A}_{\pi \circ \boldsymbol{\omega}} - \mathcal{A}_{\boldsymbol{\omega}})^2] = \sum_{\boldsymbol{\omega} \in D_\pi^{m,E}} \mathbb{E}[(\mathcal{A}_{\pi \circ \boldsymbol{\omega}} - \mathcal{A}_{\boldsymbol{\omega}})^2] = 2|D_\pi^{m,E}|,$$

where the last equation follows from the fact that $\mathcal{A}_{\pi \circ \boldsymbol{\omega}} - \mathcal{A}_{\boldsymbol{\omega}} \sim N(0,2)$ for all $\boldsymbol{\omega} \in D_\pi^{m,E}$.

Following the proof of Corollary 1.1 in Ganassali (2020), with high probability, we have

$$\Big| \|\pi \circ \mathcal{A} - \mathcal{A}\|_F^2 - 2|D_\pi^{m,E}| \Big| \le C' \sqrt{|D_\pi^{m,E}| d_\pi \log n} \le C|D_\pi^{m,E}| \sqrt{\frac{\log n}{n^{m-1}}},$$

where $d_\pi = |\{i \in [n] : \pi(i) \neq i\}|$ is the number of unfixed points in π, and the second inequality follows from the Proposition 1. □

3 Q&A

1. **How the symmetry of observations affects the MLE phase transition theorem?**

   The likelihood function is equivalent to $\sum_{\boldsymbol{\omega} \in [n]^2} (\mathcal{A}_{\pi \circ \boldsymbol{\omega}} - \mathcal{B}_{\boldsymbol{\omega}})^2$, which measures the entry disagreements between the permuted $\mathcal{A}$ and $\mathcal{B}$ with given permutation π and ρ. Note that $\mathcal{B}_{\boldsymbol{\omega}} = \rho \mathcal{A}_{\pi^* \circ \boldsymbol{\omega}} + \sqrt{1-\rho^2} Z$, where Z is an standard normal variable independent with $\mathcal{A}, \mathcal{B}$. The entry disagreement comes from two aspects: the noise $\sqrt{1-\rho^2} Z$ and the error in permutation $\mathcal{A}_{\pi \circ \boldsymbol{\omega}} - \mathcal{A}_{\pi^* \circ \boldsymbol{\omega}}$, which is control by ρ and π, respectively.

   Intuitively, if the likelihood is dominated by the error in permutation, then true permutation π^* can be easily recovered by MLE since π^* leads to 0 permutation error. Hence, we need to find the lower bound of the permutation error with given π and find the noise condition to make the permutation error dominant in likelihood.

   With a given permutation π, symmetry or non-symmetry of the observations lead to different relationships between the node disagreements and the entry disagreements. Without loss of generality, we assume π^* is identity mapping. The entry disagreement $\mathcal{A}_{\pi \circ \boldsymbol{\omega}} - \mathcal{A}_{\boldsymbol{\omega}} \neq 0$ if

   (1) $\mathcal{A}$ is non-symmetric and $\pi \circ \boldsymbol{\omega} \neq \boldsymbol{\omega}$;

   (2) $\mathcal{A}$ is super-symmetric and $\pi \circ \boldsymbol{\omega} \notin \{v = (v_1, \dots, v_m) \in [n]^m : \{v_1, \dots, v_m\} = \{\omega_1, \dots, \omega_m\}\}$.

   For example, $\mathcal{A}_{1,2,3} \neq \mathcal{A}_{2,1,3}$ in non-symmetric case but $\mathcal{A}_{1,2,3} = \mathcal{A}_{2,1,3}$ in super-symmetric case. Therefore, we have

   $$\{\boldsymbol{\omega} \in [n]^m : \mathcal{A}_{\pi \circ \boldsymbol{\omega}} - \mathcal{A}_{\boldsymbol{\omega}} \neq 0, \mathcal{A} \text{ is super-symmetric}\} \subset \{\boldsymbol{\omega} \in [n]^m : \mathcal{A}_{\pi \circ \boldsymbol{\omega}} - \mathcal{A}_{\boldsymbol{\omega}} \neq 0, \mathcal{A} \text{ is non-symmetric}\}.$$

   This implies that **under the same permutation π, the non-symmetric observation has a larger permutation error among edges than that for symmetric observations**.

So, the it is more easier for MLE to recover true permutation in non-symmetric observations, and thus we will have a looser noise condition for ρ^2.

Since we need to find the lower bound of the permutation error, in symmetric case, we need to find the lower bound of $|\{\boldsymbol{\omega} \in [n]^m : \mathcal{A}_{\pi\circ\boldsymbol{\omega}} - \mathcal{A}_{\boldsymbol{\omega}} \neq 0, \mathcal{A} \text{ is super-symmetric}\}|$ which is very difficult when $m > 3$. Because you need to exclude the edges $\boldsymbol{\omega} = (\omega_1, \ldots, \omega_m)$ such that $\{\omega_1, \ldots, \omega_m\} = \{\pi(\omega_1), \ldots, \pi(\omega_m)\}$.

References

Ganassali, L. (2020). Sharp threshold for alignment of graph databases with gaussian weights. *arXiv preprint arXiv:2010.16295.*