

A Formally Verified PCG Framework for RKHS-Constrained Mode- k CP Updates with Missing Tensor Entries

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Lean4 code: <https://github.com/amadeuzou/1stProof-lean4>

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Abstract

We study the mode- k linear subproblem arising in alternating optimization for CP decomposition with missing tensor entries and RKHS constraints. The unknown factor is parameterized as $A_k = KW$, where $K \in \mathbb{R}^{n \times n}$ is a kernel Gram matrix and $W \in \mathbb{R}^{n \times r}$ is the optimization variable. The normal equation has size $nr \times nr$ and is prohibitively expensive to solve by direct dense methods. We present an operator-based preconditioned conjugate gradient (PCG) scheme that avoids any $\mathcal{O}(N)$ work with $N = \prod_i n_i$. We derive explicit matrix–vector application formulas from observed entries only, establish per-iteration complexity bounds, and prove strict improvement over ambient-size enumeration when $q < nM$ (q : observed entries, $M = \prod_{i \neq k} n_i$). We also prove PCG admissibility under structured assumptions (symmetry and positivity of data and kernel-induced operators, plus $\lambda > 0$). The full proof chain is formalized and machine-checked in Lean 4/mathlib (no `sorry`, successful build), and we map each mathematical statement to the corresponding formal theorem.

1 Introduction

Consider a d -way tensor $\mathcal{T} \in \mathbb{R}^{n_1 \times \dots \times n_d}$ with missing entries. In alternating CP updates, fixing all factors except mode k yields a linear subproblem for the mode- k factor. In RKHS-constrained variants, one writes

$$A_k = KW,$$

where $K \in \mathbb{R}^{n \times n}$ is a positive semidefinite Gram matrix ($n = n_k$), and $W \in \mathbb{R}^{n \times r}$ is the unknown.

With the standard notation

$$N = \prod_{i=1}^d n_i, \quad M = \prod_{i \neq k} n_i, \quad q \ll N,$$

and with $Z \in \mathbb{R}^{M \times r}$ the Khatri–Rao product of the fixed factors, the mode- k normal equation is

$$[(Z \otimes K)^T SS^T (Z \otimes K) + \lambda(I_r \otimes K)] \text{vec}(W) = (I_r \otimes K) \text{vec}(B), \quad (1)$$

where $B = TZ$, T is the mode- k unfolding with missing entries filled by zero, and S selects observed entries.

A direct dense solve costs $\mathcal{O}(n^3r^3)$, and explicitly forming the coefficient matrix is itself expensive. Our goal is an iterative solver with observed-entry complexity.

Contributions.

1. We derive an operator form whose application uses only observed entries.
2. We provide explicit per-application and per-PCG-iteration complexity formulas.
3. We prove SPD-based PCG admissibility from structured assumptions.
4. We provide a machine-checked Lean 4 formalization of the proof chain.

2 Problem Setup and Observation-Driven Operator

Let observed pairs be indexed by

$$\Omega = \{(i_p, m_p)\}_{p=1}^q \subseteq [n] \times [M].$$

For $X \in \mathbb{R}^{n \times r}$, define

$$s_p(X) := \sum_{t=1}^r (KX)_{i_p t} Z_{m_p t}. \quad (2)$$

Define the data term $D(X) \in \mathbb{R}^{n \times r}$ by

$$[D(X)]_{j\ell} := \sum_{p=1}^q K_{ji_p} Z_{m_p \ell} s_p(X). \quad (3)$$

Then define the system operator

$$A(X) := D(X) + \lambda KX. \quad (4)$$

The right-hand side is RHS = KB .

Proposition 1 (Operator realization of (1)). *For all $X \in \mathbb{R}^{n \times r}$,*

$$\text{vec}(A(X)) = \left[(Z \otimes K)^T S S^T (Z \otimes K) + \lambda (I_r \otimes K) \right] \text{vec}(X).$$

Hence solving (1) is equivalent to solving $A(W) = KB$.

Proof. By the mixed-product and vectorization identities,

$$\text{vec}(KX) = (I_r \otimes K) \text{vec}(X).$$

The selection matrix S restricts to observed entries. Expanding $(Z \otimes K)^T S S^T (Z \otimes K) \text{vec}(X)$ entrywise yields exactly (2)–(3). Therefore the first term equals $\text{vec}(D(X))$, and adding the regularizer gives $\text{vec}(A(X))$. \square

3 Matrix–Vector Product Complexity

The key implementation principle is to apply $A(\cdot)$ without forming any $nr \times nr$ matrix.

Computation pattern

For input X :

1. Compute $Y = KX$ (cost n^2r arithmetic operations).
2. For each $p \in \{1, \dots, q\}$, compute $s_p(X)$ via (2) (cost $2r$ in the adopted operation model).
3. Accumulate (3) over (j, ℓ) (cost nr per observation, i.e. qnr total).
4. Add λY .

This yields the formal cost identity below.

Theorem 1 (Per-application cost). *In the operation model above,*

$$C_{\text{mv}} = q(2r + nr) + n^2r. \quad (5)$$

Moreover, with ambient size $N = nM$,

$$C_{\text{mv}} \leq nM(2r + nr) + n^2r, \quad (6)$$

and if $q < nM$, then

$$C_{\text{mv}} < nM(2r + nr) + n^2r. \quad (7)$$

Proof. The decomposition of work above gives (5) directly. Since $q \leq nM$, multiplying by $(2r + nr) > 0$ gives (6); strict inequality follows when $q < nM$. \square

4 PCG and Preconditioner Theory

We work on $\mathbb{R}^{n \times r}$ with Frobenius inner product

$$\langle X, Y \rangle_F := \sum_{i=1}^n \sum_{j=1}^r X_{ij} Y_{ij}.$$

Definition 1 (Symmetry and positivity). For a linear operator $\mathcal{L} : \mathbb{R}^{n \times r} \rightarrow \mathbb{R}^{n \times r}$:

$$\begin{aligned} \mathcal{L} \text{ is symmetric} &\iff \langle \mathcal{L}(X), Y \rangle_F = \langle X, \mathcal{L}(Y) \rangle_F \quad \forall X, Y, \\ \mathcal{L} \text{ is positive definite} &\iff \langle \mathcal{L}(X), X \rangle_F > 0 \quad \forall X \neq 0, \\ \mathcal{L} \text{ is SPD} &\iff \text{symmetric and positive definite.} \end{aligned}$$

Choose the block preconditioner

$$P_\mu := I_r \otimes (K + \mu I_n), \quad \mu > 0, \quad (8)$$

whose matrix action is

$$M_\mu(X) = (K + \mu I_n)X = KX + \mu X.$$

We take $\mu = \lambda$.

Assumption 1 (Structured operator hypotheses)(A1) *D is symmetric:*

$$\langle D(X), Y \rangle_F = \langle X, D(Y) \rangle_F.$$

(A2) *D is positive semidefinite: $\langle D(X), X \rangle_F \geq 0$ for all X .*

(A3) *K-multiplication operator $X \mapsto KX$ is symmetric.*

(A4) K -multiplication operator is positive definite.

(A5) $\lambda > 0$.

Theorem 2 (System operator is SPD). *Under (A1)–(A5), the operator $A(X) = D(X) + \lambda KX$ is SPD.*

Proof. Symmetry: D is symmetric by (A1), $X \mapsto KX$ is symmetric by (A3), scalar multiplication preserves symmetry, and sums of symmetric operators are symmetric.

Positive definiteness: for $X \neq 0$,

$$\langle A(X), X \rangle_F = \langle D(X), X \rangle_F + \lambda \langle KX, X \rangle_F.$$

By (A2), the first term is nonnegative. By (A4), $\langle KX, X \rangle_F > 0$. By (A5), $\lambda > 0$. Therefore $\langle A(X), X \rangle_F > 0$. \square

Theorem 3 (Default preconditioner is SPD). *Under (A3)–(A5), $M_\lambda(X) = (K + \lambda I_n)X$ is SPD.*

Proof. Symmetry follows from symmetry of $X \mapsto KX$ and identity. For $X \neq 0$,

$$\langle M_\lambda(X), X \rangle_F = \langle KX, X \rangle_F + \lambda \|X\|_F^2.$$

By (A4), the first term is positive; by (A5), the second is nonnegative and strict when $X \neq 0$. Hence positivity holds. \square

Corollary 1 (PCG admissibility). *Under (A1)–(A5), PCG with operator A and preconditioner M_λ is admissible.*

Proof. By Theorems 2 and 3, both operators are SPD, which is the standard admissibility condition for PCG. \square

5 Per-Iteration and Total Complexity

Besides one application of A , one PCG step includes a preconditioner solve/apply and vector updates. Using the verified operation model:

$$C_{\text{prec}} = n^2r, \tag{9}$$

$$C_{\text{vec}} = 6nr, \tag{10}$$

$$\begin{aligned} C_{\text{iter}} &= C_{\text{mv}} + C_{\text{prec}} + C_{\text{vec}} \\ &= q(2r + nr) + 2n^2r + 6nr. \end{aligned} \tag{11}$$

Therefore, for k PCG iterations,

$$C_{\text{total}}(k) = k C_{\text{iter}}. \tag{12}$$

No step requires iterating over all $N = \prod_i n_i$ tensor entries.

6 Lean Formalization Map

The formal development is in Lean 4/mathlib and compiles with no placeholders.

Mathematical statement	Lean theorem/file
Observation-driven operator and dimensions	Question10/Defs.lean
Matvec cost formula (5)	costSystemMatVec_eq in SparseMatVec.lean
Upper/strict bound (6),(7)	costSystemMatVec_le_ambient_scaled,lt....
System SPD from structured assumptions	spd_systemOp_of_assumptions in PCG.lean
Preconditioner SPD	spd_preconditioner_of_kernel_assumptions in PCG.lean
PCG admissibility	pcg_ready_fully_structured in PCG.lean
Main bundled theorem	main_solver_statement in Main.lean
Per-iteration and total cost identities	costPCGIter_eq, totalCost_eq in Complexity.lean

7 Conclusion

We provided a complete operator-level analysis and formal verification pipeline for the RKHS-constrained mode- k CP subproblem with missing entries. The method avoids ambient-size computations, supports PCG with an SPD block preconditioner, and yields explicit complexity bounds per operator application and per iteration. The end-to-end argument is both mathematically explicit and machine-checked in Lean, giving a reproducible proof artifact suitable for rigorous computational mathematics workflows.