

A Problem about Convergence of Tensor Factorizations

Shangsi Wang

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Set up:

Consider a 3-D array $P \in \mathbb{R}^{m \times n \times n}$. Assume P is a list of rank-1 symmetric matrices, that is $P[i, ,] = \lambda_i h h^T$. Here, λ_i is a scalar and h is a norm-1 vector in \mathbb{R}^n . If we put λ_i into a vector $\lambda = (\lambda_1, \lambda_2, \dots, \lambda_m)$ and write P in terms of tensor product, we have

$$P = \lambda \otimes h \otimes h$$

Instead of P , we observe a random noisy version of it : A , which satisfies for any i, j and k

$$E(A[i, j, k]) = P[i, j, k] \text{ (unbiased)}$$

$$|A[i, j, k] - P[i, j, k]| < M \text{ (bounded)}$$

$$A[i, j, k] \perp A[i', j', k'] \text{ when } \{j, k\} \neq \{j', k'\} \text{ (independent)}$$

$$A[i, j, k] = A[i, k, j] \text{ (symmetric)}$$

To estimate λ and h , we try to minimize the reconstruction error and get our estimator $\hat{\lambda}$ and \hat{h} .

$$(\hat{\lambda}, \hat{h}) = \arg \min_{\lambda, h} \|A - \lambda \otimes h \otimes h\|$$

Here, $\|\cdot\|$ denotes the L_2 norm.

If we assume λ_i are drawn from a distribution F (F can be a point mass distribution for simplicity), we can grow P and hence A in its first dimension. However, \hat{h} remains in \mathbb{R}^n as m increases.

Question:

We have done some analysis which makes us believe $\hat{h} \not\rightarrow h$, but

1. Can we have a non-trivial bound on $\|\hat{h} - h\|$ as $m \rightarrow \infty$?
2. Can we prove \hat{h} converges to a vector h' as $m \rightarrow \infty$?