Tensor Methods: Introduction

Jean Kossaifi



Outline

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

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

• Transposition:
$$\mathbf{C} = \mathbf{A}^{\top} \in \mathbb{R}^{p,m} \longrightarrow c_{i,j} = a_{j,i}$$

- Addition: $\mathbf{C} = \mathbf{A} + \mathbf{B} \in \mathbb{R}^{m,p} \longrightarrow c_{i,j} = a_{i,j} + b_{i,j}$
- Scalar multiplication: $\mathbf{C} = \alpha \mathbf{A} \in \mathbb{R}^{m,p}$ \longrightarrow $c_{i,j} = \alpha a_{i,j}$

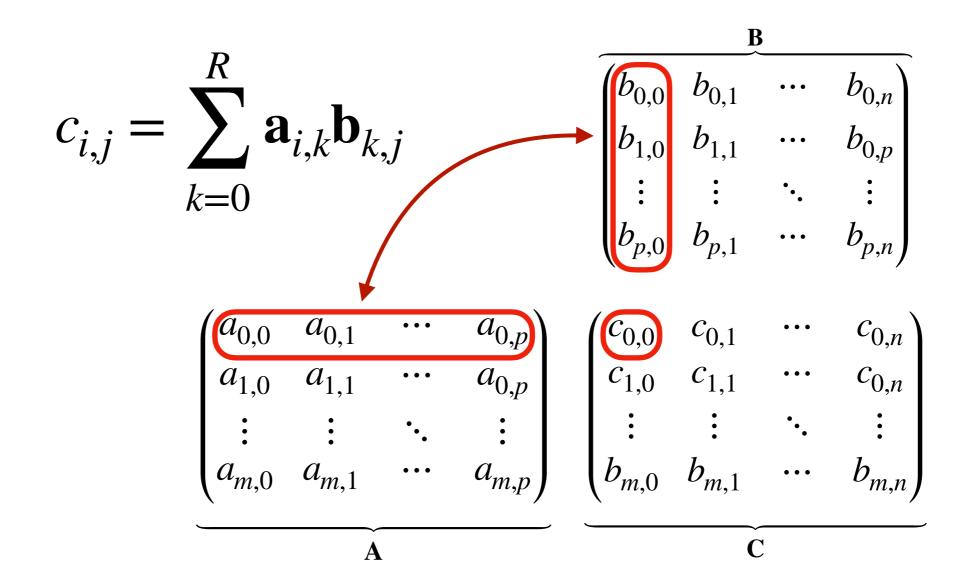
Let
$$\mathbf{A} \in \mathbb{R}^{m,p}, \mathbf{B} \in \mathbb{R}^{p,n}$$

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

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

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

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



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

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

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

Equivalent formulation:

$$\mathbf{AB} = \sum_{k=0}^{R} \mathbf{a}_{:,k} \mathbf{b}_{k,:}^{\mathsf{T}}$$

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

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

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

Equivalent formulation:

$$\mathbf{AB} = \sum_{k=0}^{R} \mathbf{a}_{:,k} \mathbf{b}_{k,:}^{\mathsf{T}} = \mathbf{a}_{:,k} \circ \mathbf{b}_{k,:}$$

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

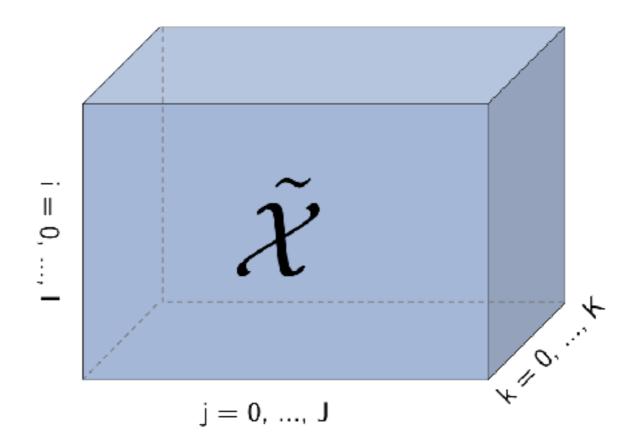
$$\mathbf{C} = \mathbf{AB} \in \mathbb{R}^{m,n}$$

$$\mathbf{AB} = \sum_{k=0}^{R} \mathbf{a}_{:,k} \mathbf{b}_{k,:}^{\mathsf{T}} = \sum_{k=0}^{R} \mathbf{a}_{:,k} \circ \mathbf{b}_{k,:}$$

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

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: matrice $\mathbf{M} \in \mathbb{R}^{I_0,I_1}$
- Nth order, N > 2: higher order tensor $\hat{\mathcal{X}} \in \mathbb{R}^{I_0,I_1,I_2,\cdots,I_N}$
- Mode = dimension (0 to N, e.g. rows, columns, ...)

Indexing a tensor

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

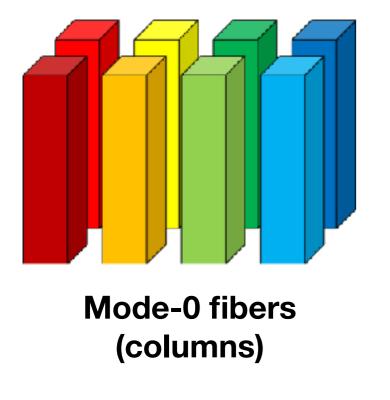
• element (i_0, i_1, \dots, i_N)

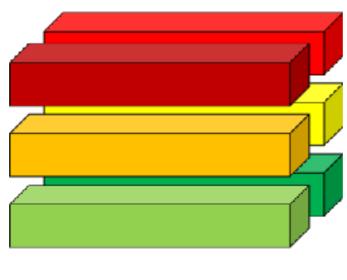
$$\hat{\mathcal{X}}_{i_0,i_1,\cdots,i_N}$$
 or $\hat{\mathcal{X}}(i_0,i_1,\cdots,i_N)$

• Corresponds to viewing tensor as an array in $\mathbb{R}^{I_0,I_1,I_2,\cdots,I_N}$ or a function $\mathbb{R}^{I_0,I_1,I_2,\cdots,I_N} \to \mathbb{R}$

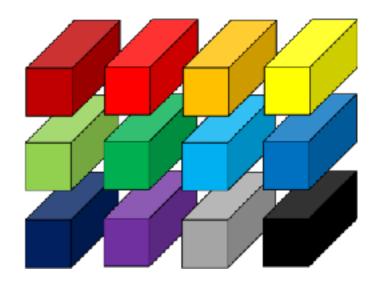
Fibers

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





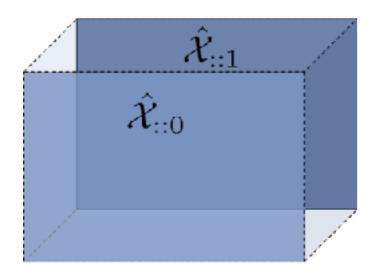
Mode-1 fibers (rows)

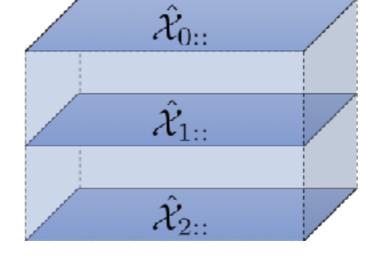


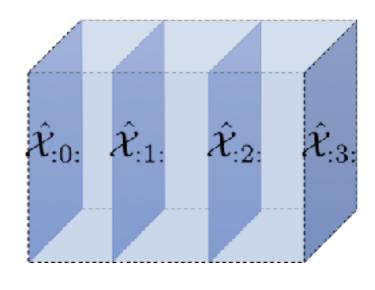
Mode-2 fibers (tubes)

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:

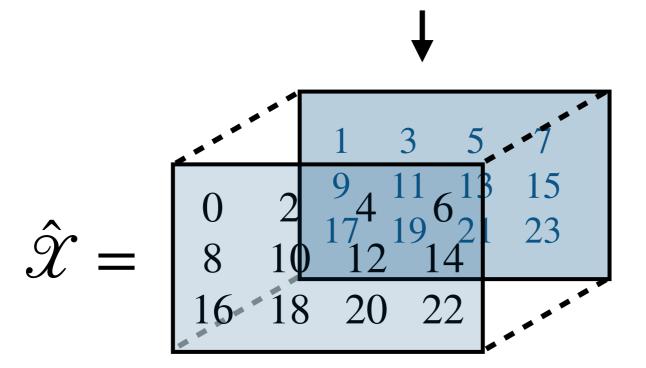
$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix}$$

$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix} \qquad X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$$

Slices

• Let's take for this example the tensor $\hat{\mathcal{X}}$ defined by its frontal slices:

$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix} \qquad X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$$



Vectorisation

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

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

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

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

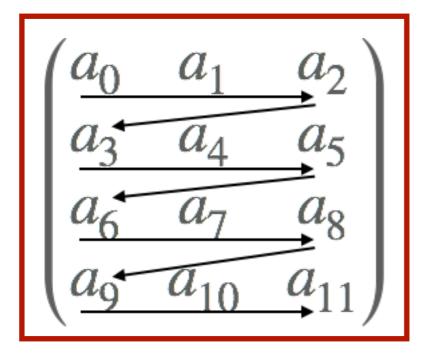
$$j = \sum_{k=0}^{N} i_k \times \prod_{m=k+1}^{N} I_m$$

$$\mathbf{A} = \begin{bmatrix} a_0 & a_1 & a_2 \\ a_3 & a_4 & a_5 \\ a_6 & a_7 & a_8 \\ a_9 & a_{10} & a_{11} \end{bmatrix} \qquad \mathbf{A}_{1,2} = vec(\mathbf{A})_{1 \times I_0 + 2} = vec(\mathbf{A})_5$$

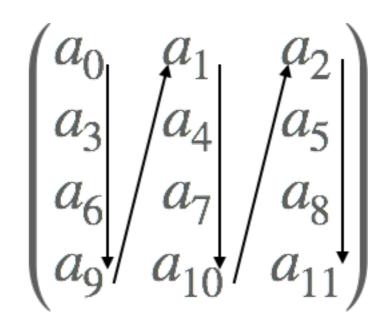
$$vec(\mathbf{A}) = (a_0, a_1, a_2, a_3, a_4, a_5, a_6, a_7, a_8, a_9, a_{10}, a_{11})^{\mathsf{T}}$$

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!)

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

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

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

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

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

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

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

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

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

$$\mathbf{B} = \begin{pmatrix} \frac{1}{2} & 1\\ 2 & 0 \end{pmatrix}$$

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

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

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

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

$$\mathbf{B} = \begin{pmatrix} \frac{1}{2} & 1 \\ 2 & 0 \end{pmatrix}$$

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

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

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

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

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

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

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

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

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

Useful properties

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

$$vec(\mathbf{X}\mathbf{B}) = (\mathbf{I}_n \otimes \mathbf{B}^\top) vec(\mathbf{X})$$

$$vec(\mathbf{AX}) = (\mathbf{A} \otimes \mathbf{I}_m) vec(\mathbf{X})$$

$$vec(\mathbf{AXB}) = (\mathbf{A} \otimes \mathbf{B}^{\mathsf{T}}) vec(\mathbf{X})$$

Mode-n unfolding

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

$$\mathbb{R}^{I_0,\dots,I_N} \to (I_n, M)$$

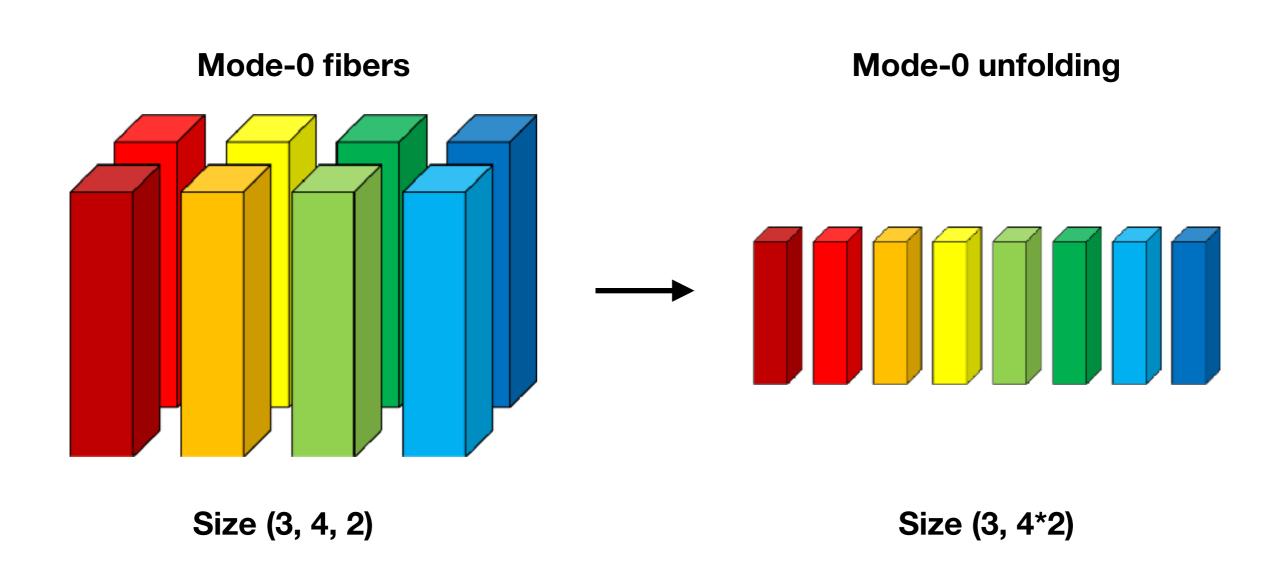
$$\hat{\mathcal{X}} \mapsto \hat{\mathcal{X}}_{[n]}$$

$$M = \prod_{\substack{k=0, \\ k \neq n}}^{N} I_k$$

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

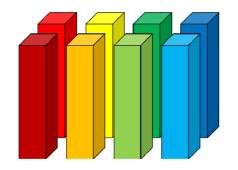
$$j = \sum_{k=0, \ k \neq n}^{N} i_k \times \prod_{m=k+1, \ m \neq n}^{N} I_m$$

Example: mode-0 unfolding



Example: mode-0 unfolding

Mode-0 fibers



Size (3, 4, 2)

Mode-0 unfolding



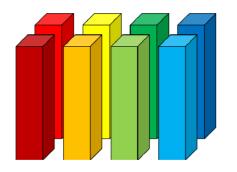
Size (3, 4*2)

$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix} \qquad X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$$

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

Example: mode-0 unfolding

Mode-0 fibers



Size (3, 4, 2)

Mode-0 unfolding

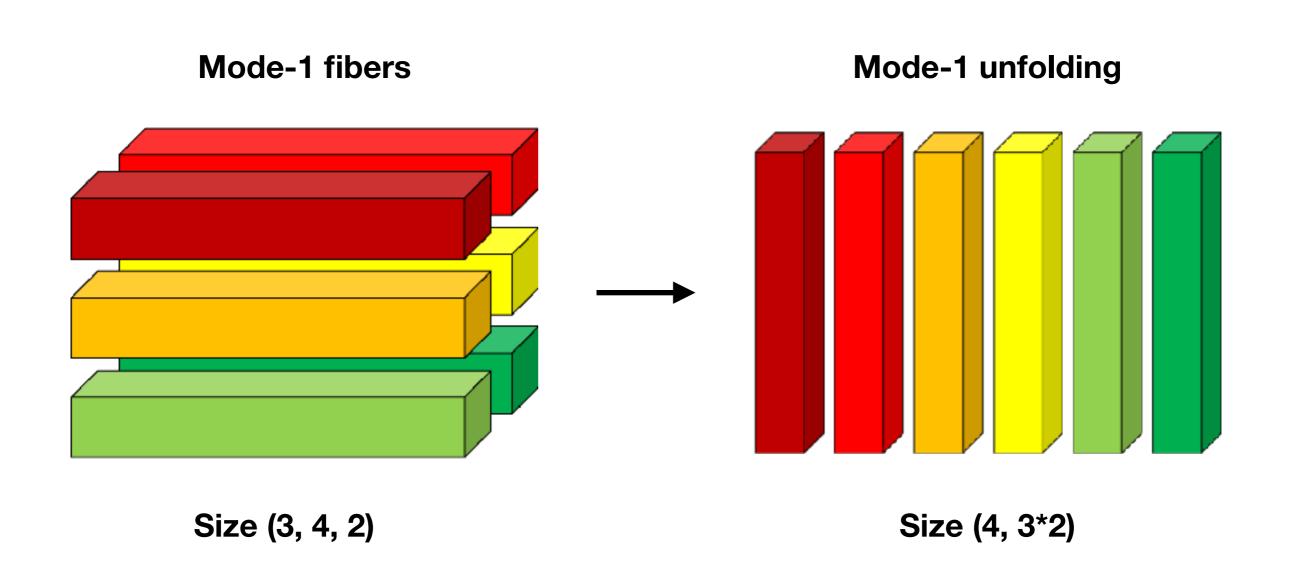


Size (3, 4*2)

$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix} \qquad X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$$

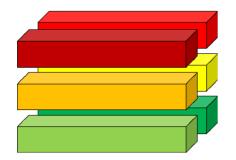
$$\hat{\mathcal{X}} = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 0 & 2 & \frac{9}{17} & \frac{11}{19} & \frac{11}{6} & \frac{15}{23} \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix} \longrightarrow \tilde{X}_{[0]} = \begin{bmatrix} 0 & 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 8 & 9 & 10 & 11 & 12 & 13 & 14 & 15 \\ 16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

Example: mode-1 unfolding



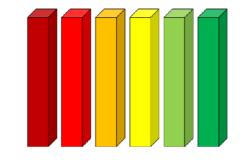
Example: mode-1 unfolding

Mode-1 fibers



Size (3, 4, 2)

Mode-1 unfolding



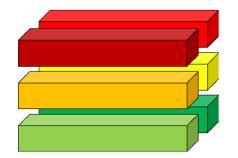
Size (4, 3*2)

$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix} \qquad X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$$

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

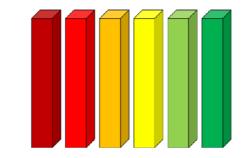
Example: mode-1 unfolding

Mode-1 fibers



Size (3, 4, 2)

Mode-1 unfolding

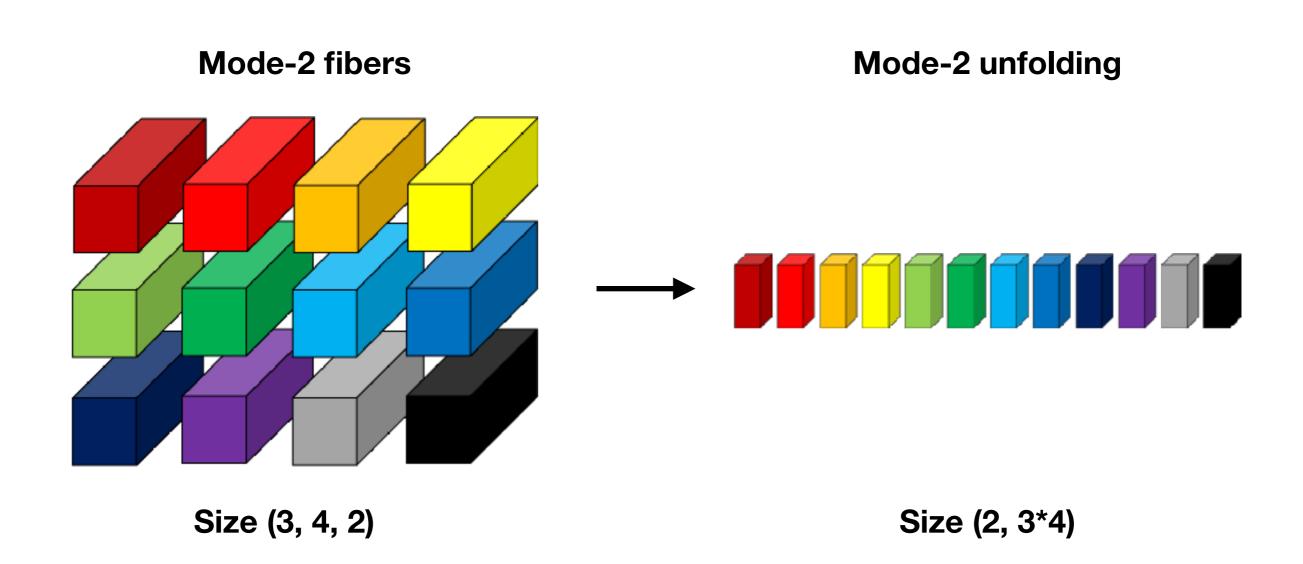


Size (4, 3*2)

$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix}$$
 $X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$

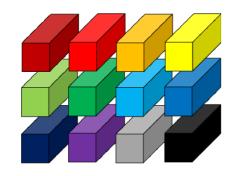
$$\tilde{X}_{[1]} = \begin{bmatrix} 0 & 1 & 8 & 9 & 16 & 17 \\ 2 & 3 & 10 & 11 & 18 & 19 \\ 4 & 5 & 12 & 13 & 20 & 21 \\ 6 & 7 & 14 & 15 & 22 & 23 \end{bmatrix}$$

Example: mode-2 unfolding



Example: mode-2 unfolding

Mode-2 fibers



Size (3, 4, 2)

Mode-2 unfolding



Size (2, 3*4)

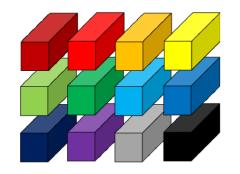
$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix}$$

$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix} \qquad X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$$

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

Example: mode-2 unfolding

Mode-2 fibers



Size (3, 4, 2)

Mode-2 unfolding



Size (2, 3*4)

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

$$X_0 = \begin{bmatrix} 0 & 2 & 4 & 6 \\ 8 & 10 & 12 & 14 \\ 16 & 18 & 20 & 22 \end{bmatrix} \qquad X_1 = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 9 & 11 & 13 & 15 \\ 17 & 19 & 21 & 23 \end{bmatrix}$$

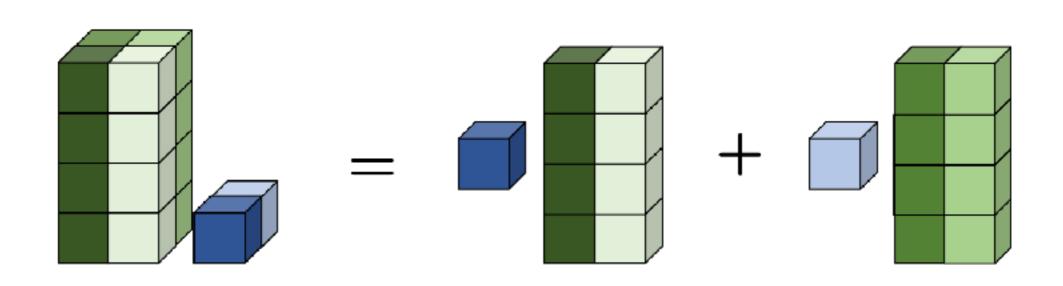
$$\tilde{X}_{[2]} = \begin{bmatrix} 0 & 2 & 4 & 6 & 8 & 10 & 12 & 14 & 16 & 18 & 20 & 22 \\ 1 & 3 & 5 & 7 & 9 & 11 & 13 & 15 & 17 & 19 & 21 & 23 \end{bmatrix}$$

Tensor contraction: n-mode product

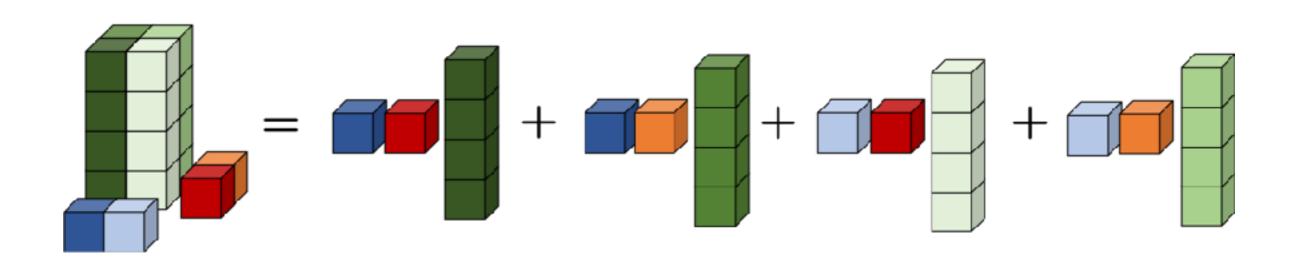
Natural generalisation of matrix-vector and matrix-matrix product

$$\mathbf{Mu} = \sum_{k} u_{k} \mathbf{M}_{:,k}$$

- 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 n along which to take the product: n-mode product
- E.g $\hat{\mathcal{X}} \times_1 \mathbf{u}$



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



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

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

• 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 can be with vectors or matrices

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

N-mode product can be with vectors or matrices

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

Equivalent formulation using unfolding:

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

N-mode product can be with vectors or matrices

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

Equivalent formulation using unfolding:

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

Unfolding on mode-product on all modes:

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

N-mode product can be with vectors or matrices

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

Equivalent formulation using unfolding:

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

Unfolding on mode-product on all modes:

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

Equivalent formulation using vec:

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

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

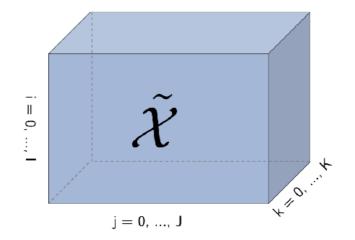
$$\hat{\mathcal{T}}_{\alpha,\beta,\gamma,\delta} = \underbrace{\sum_{i,j,k,l,m,n} \hat{\mathcal{X}}_{i,j,\alpha,\beta,m,n} \hat{\mathcal{Y}}_{i,j,k,l\gamma} \hat{\mathcal{Z}}_{k,l,m,n\delta}}_{!!???}$$

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

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

$$\underbrace{1!???}$$

Hard to represent higher order tensors

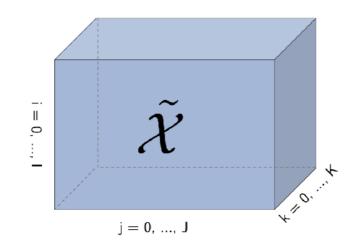


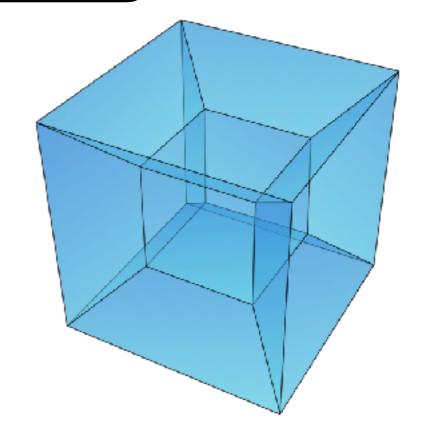
 Explicitly writing tensor contraction can be (very) cumbersome and hard to read..

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

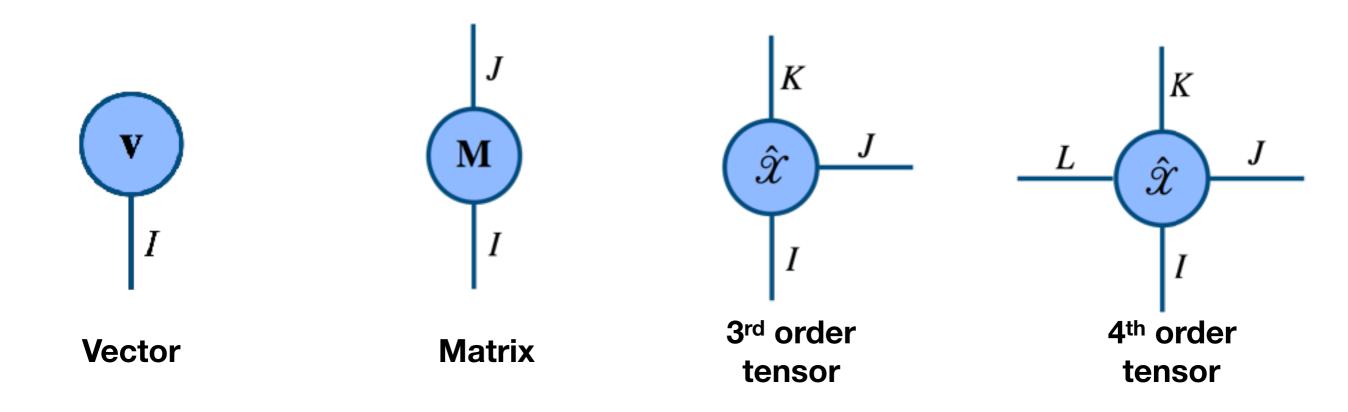
!!???

Hard to represent higher order tensors

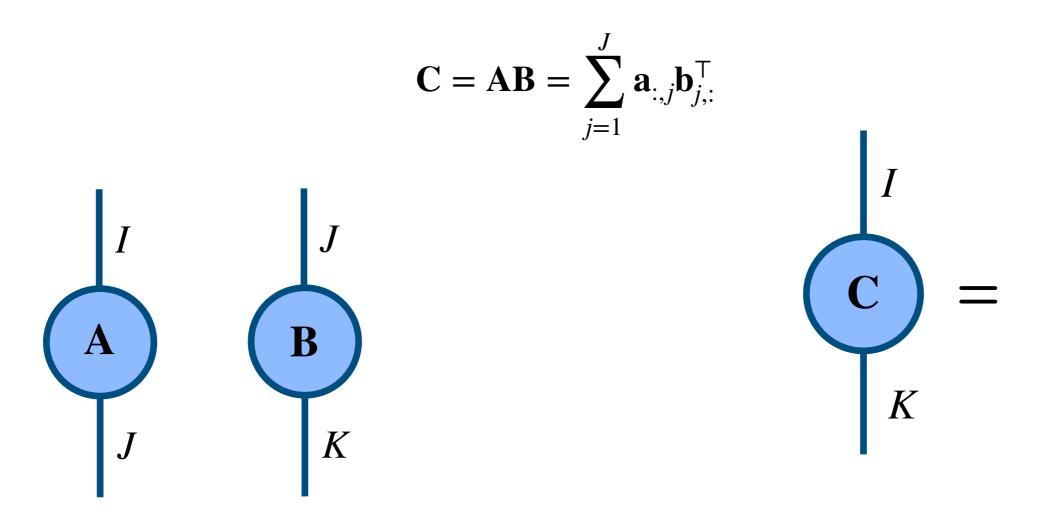




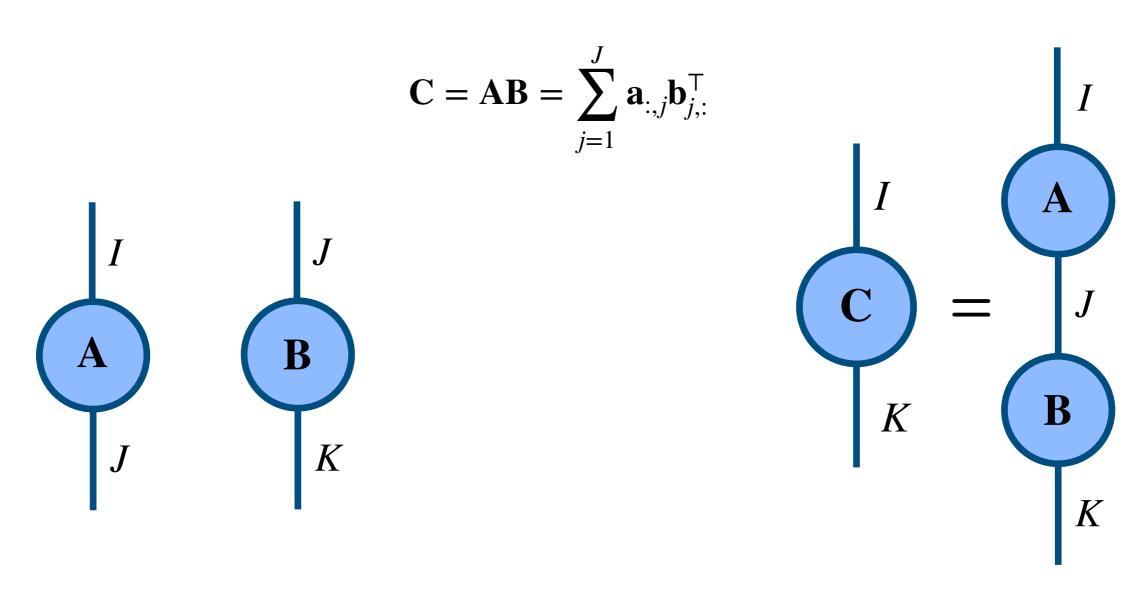
Represent only variables and indices (dimensions)



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

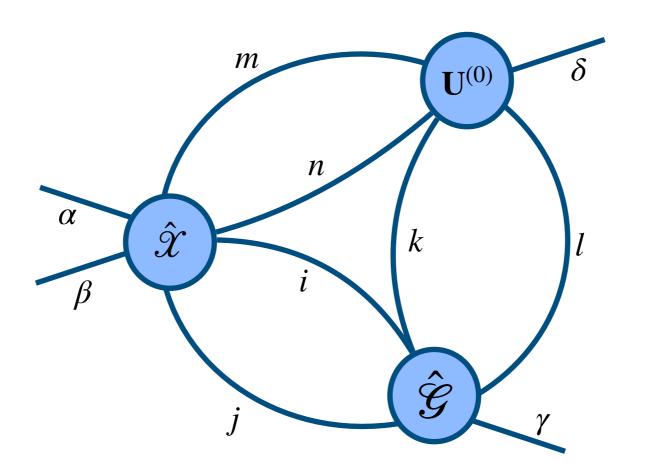


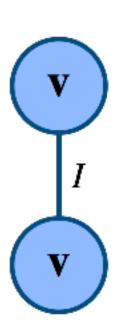
 Contraction on a given dimension: simply link the indices over which to contract together!

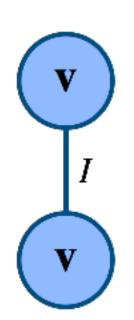


 Contraction on a given dimension: simply link the indices over which to contract together!

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

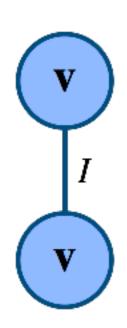


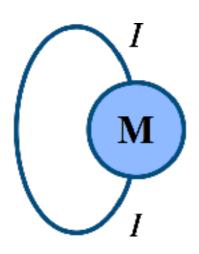




Inner-product

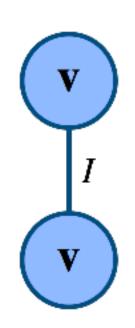
$$\sum_{i=0}^{l-1} v_i \times v_i = \sum_i v_i^2$$





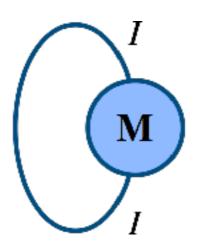
Inner-product

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



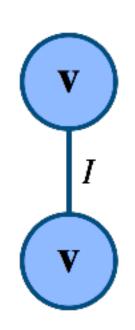


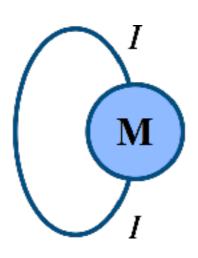
$$\sum_{i=0}^{I-1} v_i \times v_i = \sum_i v_i^2$$

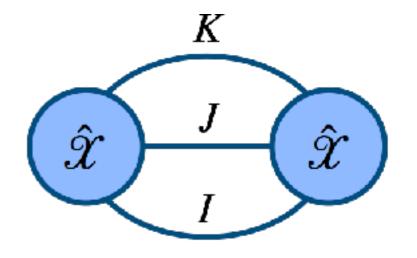


Matrix-trace

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





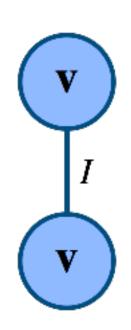


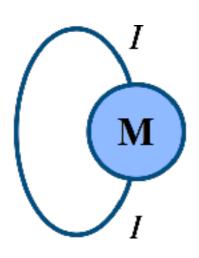
Inner-product

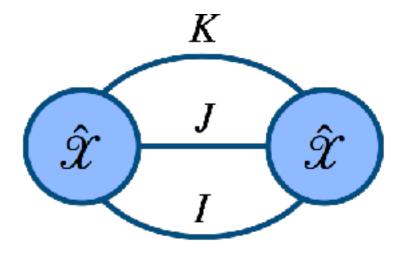
$$\sum_{i=0}^{I-1} v_i \times v_i = \sum_i v_i^2$$

Matrix-trace

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







Inner-product

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

Matrix-trace

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

Inner-product

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



Any questions?

