

Lucas Abdalah

[TI8419 - Multilinear Algebra] Homeworks

Professors: André Lima e Henrique Goulart

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Homework 0 [TI8419 - Multilinear Algebra]

Lucas Abdalah

Professors: André Lima e Henrique Goulart

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Problem 1

For randomly generated $\mathbf{A} \in \mathbb{C}^{N \times N}$ and $\mathbf{B} \in \mathbb{C}^{N \times N}$, evaluate the computational performance (run time) of the following matrix inversion formulas:

(a)

Method 1:

$$(\mathbf{A}_{N \times N} \otimes \mathbf{B}_{N \times N})^{-1}$$

Method 2:

$$(\mathbf{A}_{N \times N})^{-1} \otimes (\mathbf{B}_{N \times N})^{-1}$$

For $n \in \{2, 4, 6, 8, 16, 32, 64\}$.

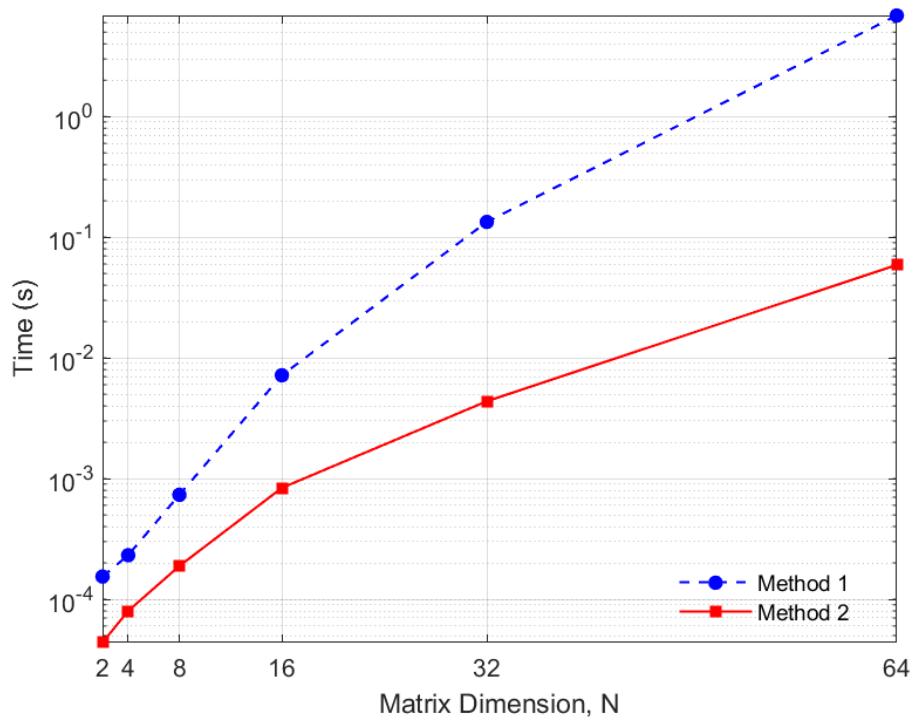
Results**Simulation setup**

- 100 Monte Carlo Runs;
- Each Monte Carlo iteration uses a new matrix initialization from a Normal distribution $\mathcal{N}(0, 1)$;
- Compute the mean for each value, for $N = 2, 4, 6, 8, 16, 32, 64$.

Discussion

We can see that for all values of N , the second method outperforms the first. For small values of N , the difference is more subtle, ten times faster. However as the N increases, the performance gap increases up to a hundred times faster.

[Problem 1.a script](#)



(b)

Method 1:

$$\left(\mathbf{A}_{N \times N}^{(1)} \otimes \mathbf{A}_{N \times N}^{(2)} \otimes \mathbf{A}_{N \times N}^{(3)} \otimes \cdots \otimes \mathbf{A}_{N \times N}^{(K)} \right)^{-1} = \left(\bigotimes_{k=1}^K \mathbf{A}_{N \times N}^{(k)} \right)^{-1}$$

Method 2:

$$\left(\mathbf{A}_{N \times N}^{(1)}\right)^{-1} \otimes \left(\mathbf{A}_{N \times N}^{(2)}\right)^{-1} \otimes \left(\mathbf{A}_{N \times N}^{(3)}\right)^{-1} \otimes \cdots \otimes \left(\mathbf{A}_{N \times N}^{(K)}\right)^{-1} = \bigotimes_{k=1}^K \left(\mathbf{A}_{N \times N}^{(k)}\right)^{-1}$$

For $k \in \{2, 4, 6, 8, 10\}$.

Results

Simulation setup

- 200 Monte Carlo Runs;
- Each Monte Carlo iteration uses a new matrix initialization from a Normal distribution $\mathcal{N}(0, 1)$;
- Compute the mean for each value for $N = 2$ and $K = 2, 4, 6, 8, 10$.

Discussion

On the scenario proposed, with $N = 4$, the amount of memory (ram) is up to greater than 64.0 Gb. Since a single complex element requires 16 bytes, the simulation using the homework setup fails from $K = 8$, since it's required more RAM memory than the available, 19.8 Gb. This value consider 100% of ram use, without taking into count the operational system (OS), background scripts or matlab.

Example

To illustrate, the function `kron_dim` may be applied for the example with $N = 4$ $k = 7$:

```
Matrix Dimensions: 16384X16384
N of elements: 268435456
Memory use: 4 Gb
```

Since each matrix is 4×4 , each Kronecker product multiplies by 16 the amount of RAM required, hence the matrix product with $K = 8$ leads it to an error.

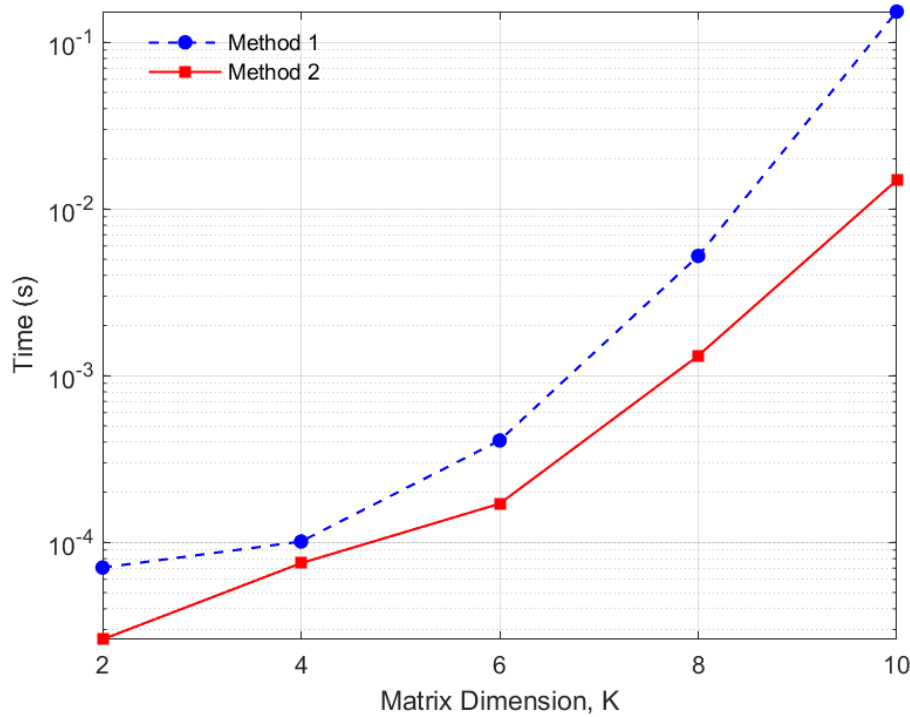
```
Requested 4x16384x4x16384 (64.0GB) array exceeds maximum array size
preference (19.8GB). This might cause MATLAB to become unresponsive.
```

Finally, we set $N = 2$ for maximum usage when $K = 10$, since it leads to a $2^{10} \times 2^{10}$ matrix, with 1048576 elements and only 16 Mb of ram use.

```
Matrix Dimensions: 1024X1024
N of elements: 1048576
Memory use: 16 Mb
```

We can see that for all values of K , the second method outperforms the first. Both results support the hypothesis that the inversion of smaller matrices in Matlab is much more effective.

[Problem 1.b script](#)



Problem 2

Let $\text{eig}(\mathbf{X})$ be the function that returns the matrix $\sum_{K \times K}$ of eigenvalues of \mathbf{X} . Show algebraically that $\text{eig}(\mathbf{A} \otimes \mathbf{B}) = \text{eig}(\mathbf{A}) \otimes \text{eig}(\mathbf{B})$.

Hint: Use the property $(\mathbf{A} \otimes \mathbf{B})(\mathbf{C} \otimes \mathbf{D}) = \mathbf{AC} \otimes \mathbf{BD}$

We write the SVD for each matrix, \mathbf{A} and \mathbf{B} , as:

$$\begin{aligned}\mathbf{A} &= \mathbf{U}_A \mathbf{\Sigma}_A \mathbf{V}_A^H \\ \mathbf{B} &= \mathbf{U}_B \mathbf{\Sigma}_B \mathbf{V}_B^H,\end{aligned}$$

We take advantage of the definitions to the equation $\text{eig}(\mathbf{A} \otimes \mathbf{B})$ and using two times the property suggested by the exercise, we have:

$$\begin{aligned}\text{eig}(\mathbf{U}_A \mathbf{\Sigma}_A \mathbf{V}_A^H \otimes \mathbf{U}_B \mathbf{\Sigma}_B \mathbf{V}_B^H) &= \text{eig}[(\mathbf{U}_A \otimes \mathbf{U}_B)(\mathbf{\Sigma}_A \mathbf{V}_A^H \otimes \mathbf{\Sigma}_B \mathbf{V}_B^H)] \\ &= \text{eig}[(\mathbf{U}_A \otimes \mathbf{U}_B)(\mathbf{\Sigma}_A \otimes \mathbf{\Sigma}_B)(\mathbf{V}_A \otimes \mathbf{V}_B)^H] \\ &= \mathbf{\Sigma}_A \otimes \mathbf{\Sigma}_B = \text{eig}(\mathbf{A}) \otimes \text{eig}(\mathbf{B}),\end{aligned}$$

by applying the operator $\text{eig}(\cdot)$ that returns the eigenvalue matrix $\mathbf{\Sigma}_A \otimes \mathbf{\Sigma}_B$.

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Problem 1

For randomly generated \mathbf{A} and $\mathbf{B} \in \mathbb{C}^{N \times N}$, create an algorithm to compute the Hadamard Product $\mathbf{A} \odot \mathbf{B}$. Then, compare the run time of your algorithm with the operator $\mathbf{A}.*\mathbf{B}$ of the software Octave/Matlab[®]. Plot the run time curve as a function of the number of rows/columns $N \in \{2, 4, 8, 16, 32, 64, 128\}$.

Results

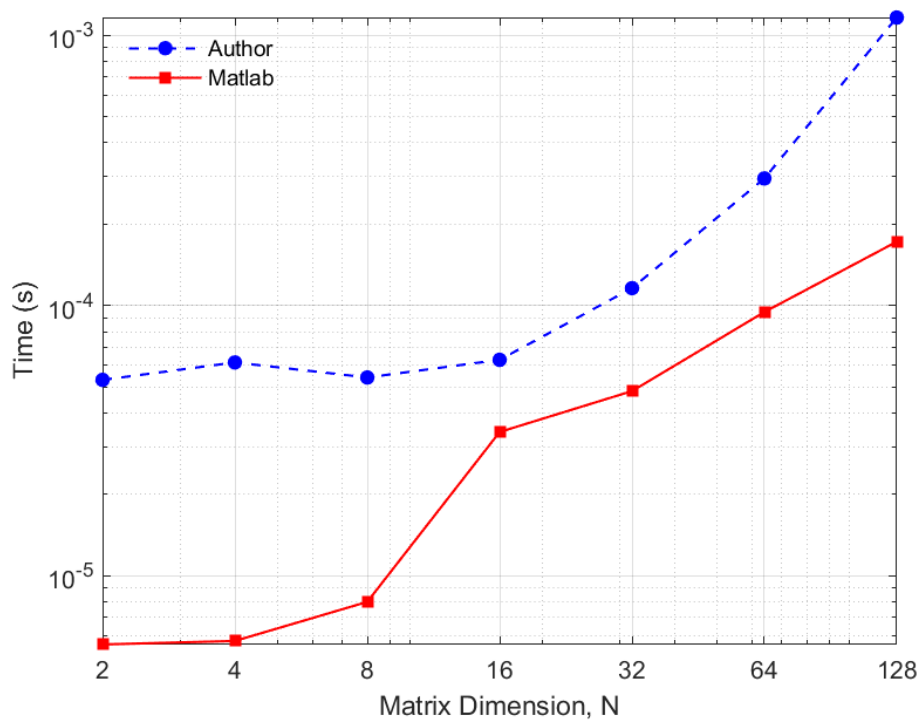
Simulation setup

- 500 Monte Carlo Runs;
- Each Monte Carlo iteration uses a new matrix initialization from a Normal distribution $\mathcal{N}(0, 1)$;
- Compute the mean for each value, for $N = \{2, 4, 6, 8, 16, 32, 64, 128\}$.

Discussion

We can see that for all values of N , Matlab's method outperforms the Author's. For small values of N , the gap between them, 6×10^{-5} s vs 6×10^{-6} s, approximately ten times faster. However as the N increases, that performance gap becomes more subtle.

[Problem 1 script](#)



Problem 2

For randomly generated \mathbf{A} and $\mathbf{B} \in \mathbb{C}^{N \times N}$, create an algorithm to compute the Kronecker Product $\mathbf{A} \otimes \mathbf{B}$. Then, compare the run time of your algorithm with the operator `kron(A, B)` of the software Octave/Matlab[®]. Plot the run time curve as a function of the number of rows/columns $N \in \{2, 4, 8, 16, 32, 64, 128\}$.

Results

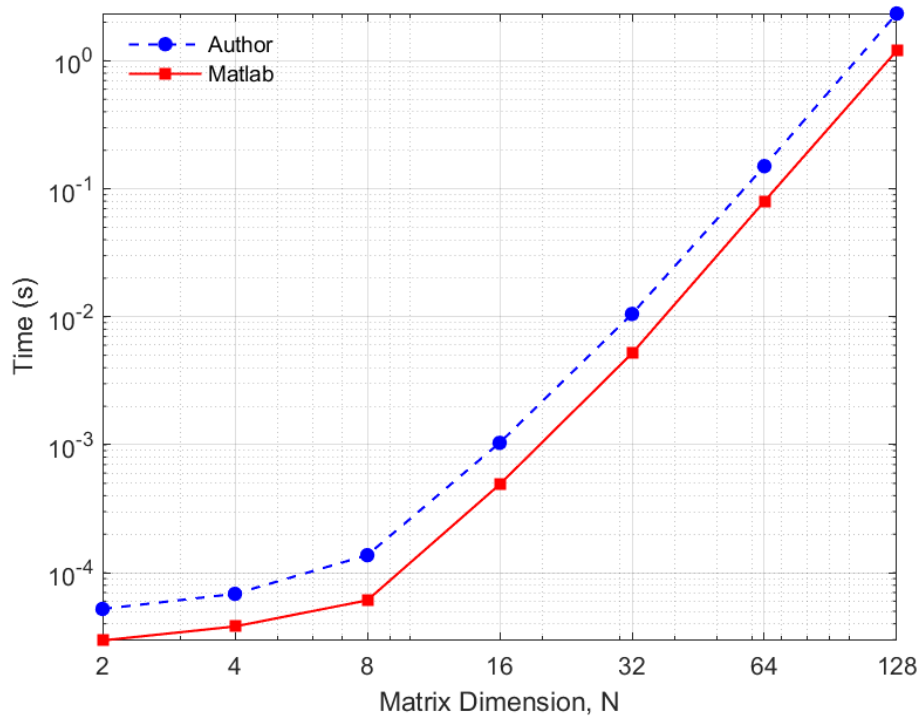
Simulation setup

- 500 Monte Carlo Runs;
- Each Monte Carlo iteration uses a new matrix initialization from a Normal distribution $\mathcal{N}(0, 1)$;
- Compute the mean for each value, for $N = \{2, 4, 6, 8, 16, 32, 64, 128\}$.

Discussion

We can see that for all values of N , Matlab's method outperforms the author's. There's a narrow performance gap between them, up to three times faster. The difference varies very little regardless the value of N increase.

[Problem 2 script](#)



Problem 3

For randomly generated \mathbf{A} and $\mathbf{B} \in \mathbb{C}^{N \times N}$, create an algorithm to compute the Khatri-Rao Product $\mathbf{A} \diamond \mathbf{B}$ according with the following prototype function:

$$R = kr(A, B).$$

Results

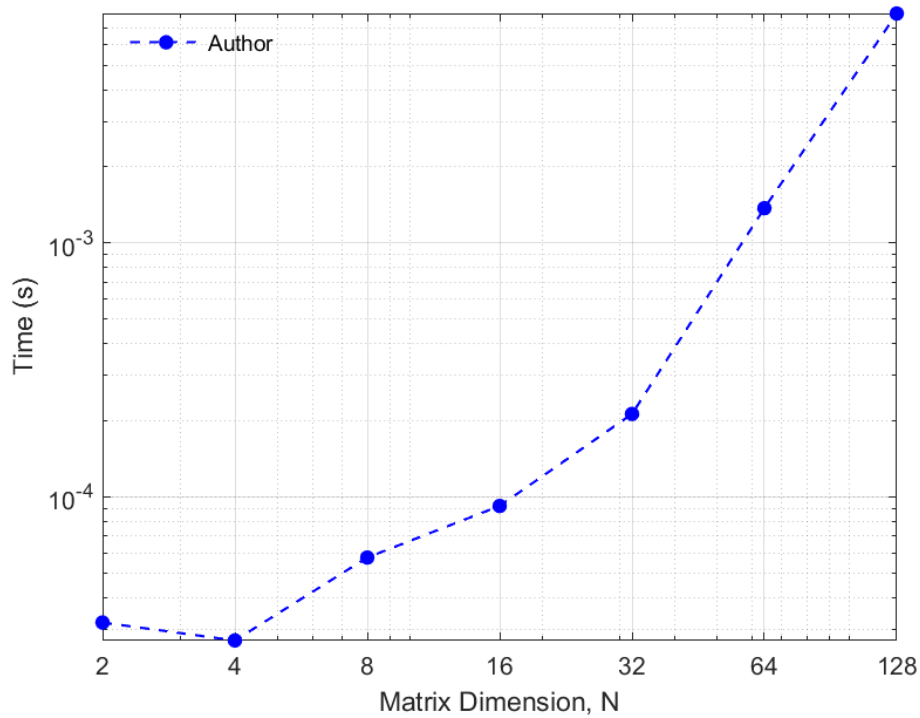
Simulation setup

- 500 Monte Carlo Runs;
- Each Monte Carlo iteration uses a new matrix initialization from a Normal distribution $\mathcal{N}(0, 1)$;
- Compute the mean for each value, for $N = \{2, 4, 6, 8, 16, 32, 64, 128\}$.

Discussion

The method developed by the author present similar behavior to Kronecker product and a predictable trend for all values of N .

[Problem 3 script](#)



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Homework 2 [TI8419 - Multilinear Algebra]

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Problem 1

Generate $\mathbf{X} = \mathbf{A} \diamond \mathbf{B} \in \mathbb{C}^{I \times R}$, for randomly chosen $\mathbf{A} \in \mathbb{C}^{I \times R}$ and $\mathbf{B} \in \mathbb{C}^{I \times R}$. Compute the left pseudo-inverse of \mathbf{X} and obtain a graph that shows the run time vs. number of rows (I) for the following methods.

Method 1:

Matlab/Octave function: $\text{pinv}(\mathbf{X}) = \text{pinv}(\mathbf{A} \diamond \mathbf{B})$

Method 2:

$$\mathbf{X}^\dagger = (\mathbf{X}^\top \mathbf{X})^{-1} \mathbf{X}^\top = [(\mathbf{A} \diamond \mathbf{B})^\top (\mathbf{A} \diamond \mathbf{B})]^{-1} (\mathbf{A} \diamond \mathbf{B})^\top$$

Method 3:

$$\mathbf{X}^\dagger = [(\mathbf{A}^\top \mathbf{A}) \odot (\mathbf{B}^\top \mathbf{B})]^{-1} (\mathbf{A} \diamond \mathbf{B})^\top$$

Note: Consider the range of values $I \in \{2, 4, 8, 16, 32, 64, 128, 256\}$ and plot the curves for $R = 2$ and $R = 4$.

Results

Simulation setup

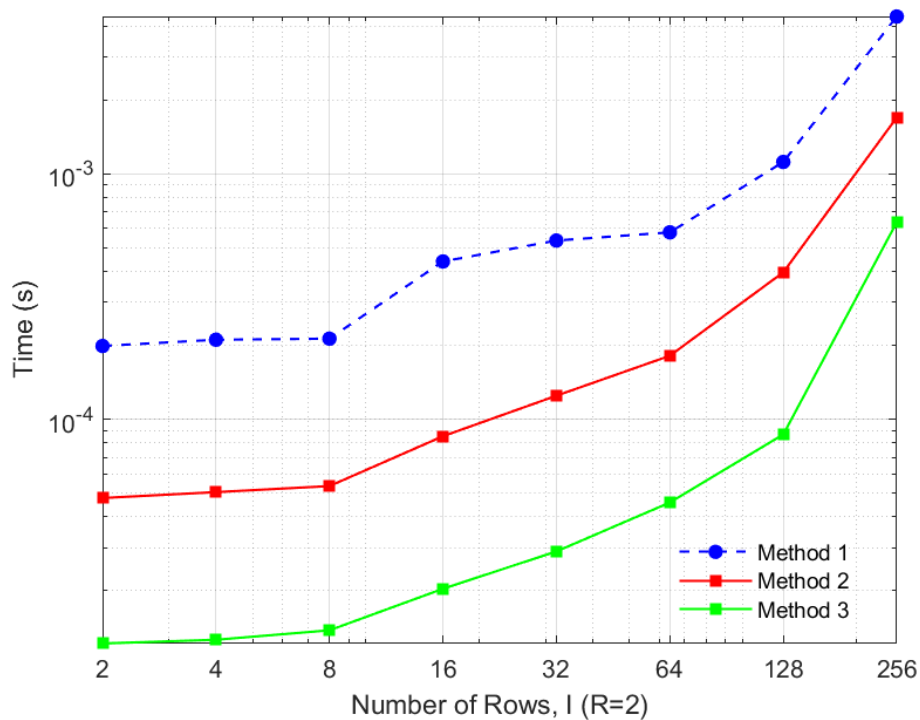
- 500 Monte Carlo Runs;
- Each Monte Carlo iteration uses a new matrix initialization from a Normal distribution $\mathcal{N}(0, 1)$;
- Compute the mean for each value, for $N = \{2, 4, 6, 8, 16, 32, 64, 128, 256\}$.

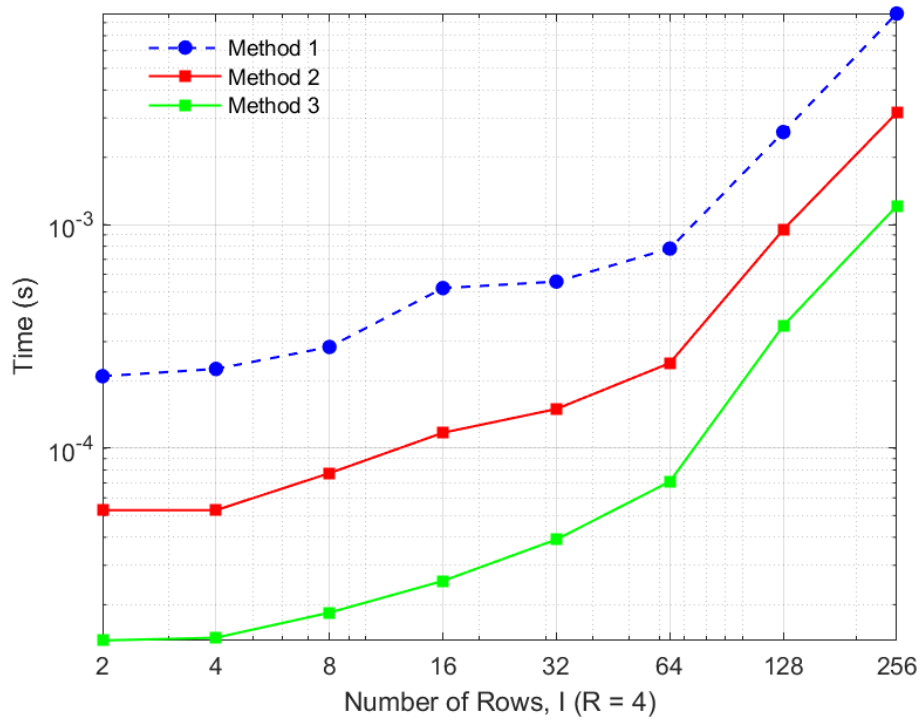
Discussion

We can see that for all values of I , Matlab's method is outperformed by the methods 2 and 3. All methods present a subtle gap between their cost, approximately constant. Method 2 is two times faster than Matlab, while method 3 is ten times faster.

The experiment with $R = 4$ also supports the results presented for $R = 2$, with very similar plots.

[Problem 1 script](#) and [Figures](#).





Problem 2

Generate $\diamond_{n=1}^N \mathbf{A}_{(n)} = \mathbf{A}_{(1)} \diamond \cdots \diamond \mathbf{A}_{(N)}$, where every $\mathbf{A}_{(n)}$ has dimensions 4×2 , $n = 1, \dots, N$.

Evaluate the run time associated with the computation of the Khatri-Rao product as a function of the number N of matrices for the above methods.

Note: Consider the range of values $N \in \{2, 4, 6, 8, 10\}$.

The symbols \odot and \diamond denotes the Hadamard and the Khatri-Rao Product, respectively.

Results

Simulation setup

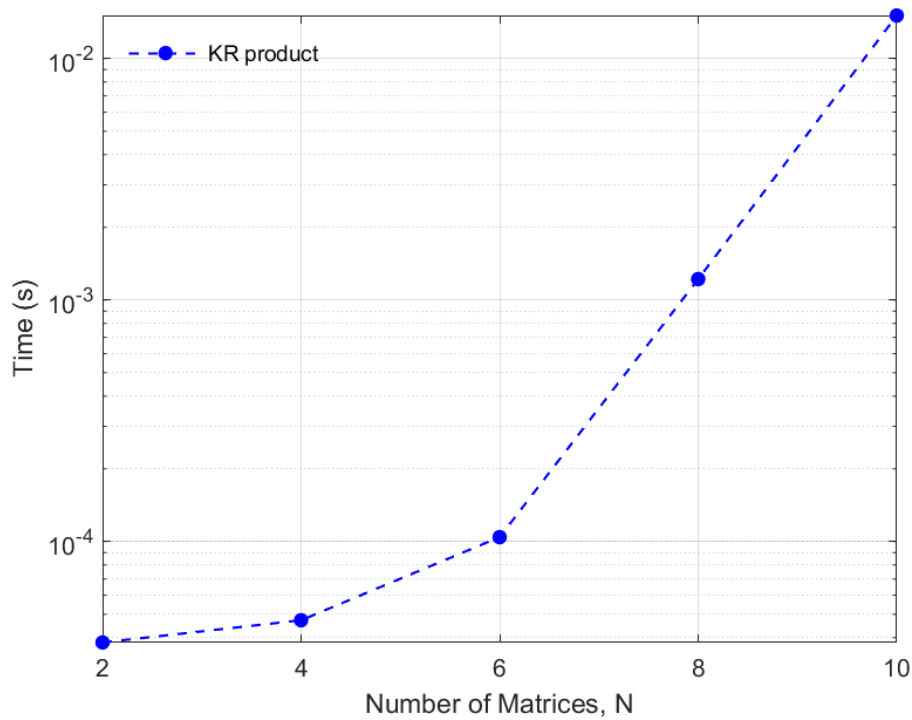
- 500 Monte Carlo Runs;
- Each Monte Carlo iteration uses a new matrix initialization from a Normal distribution $\mathcal{N}(0, 1)$;
- Each matrix has 4×2 dimension;
- Compute the mean for each value, for $N = \{2, 4, 6, 8, 10\}$.

Discussion

The results are consistent with the experiment performed in [HW1](#), that for randomly generated \mathbf{A} and $\mathbf{B} \in \mathbb{C}^{N \times N}$, an algorithm to compute the Khatri-Rao Product $\mathbf{A} \diamond \mathbf{B}$ was created according with the following prototype function:

$$R = kr(A, B).$$

[Problem 2 script](#)



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Homework 3 [TI8419 - Multilinear Algebra]

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Least-Squares Khatri-Rao Factorization (LSKRF)

Problem 1

Generate $\mathbf{X} = \mathbf{A} \diamond \mathbf{B} \in \mathbb{C}^{20 \times 4}$, for randomly chosen $\mathbf{A} \in \mathbb{C}^{5 \times 4}$ and $\mathbf{B} \in \mathbb{C}^{4 \times 4}$. Then, implement the Least-Squares Khatri-Rao Factorization (LSKRF) algorithm that estimate \mathbf{A} and \mathbf{B} by solving the following problem

$$(\hat{\mathbf{A}}, \hat{\mathbf{B}}) = \min_{\mathbf{A}, \mathbf{B}} \|\mathbf{X} - \mathbf{A} \diamond \mathbf{B}\|_F^2$$

Compare the estimated matrices $\hat{\mathbf{A}}$ and $\hat{\mathbf{B}}$ with the original ones. What can you conclude? Explain the results.

Hint: Use the file "krf_matrix.mat" to validate your result.

Results

Simulation setup

- The algorithm that uses the SVD was applied to the initial factor matrices \mathbf{A}_0 and \mathbf{B}_0 initialized from a Normal distribution $\mathcal{N}(0, 1)$;

Discussion

To compare the real data with the estimated factors, we may use two main results. The NMSE between the given data and obtained as output to LSKRF. As well the row/column factor scaling, i.e., apply the element-wise division between the given data and algorithm output for \mathbf{A} vs $\hat{\mathbf{A}}$, and \mathbf{B} vs $\hat{\mathbf{B}}$.

NMSE with LSKRF

```
X and X_hat: -629.76 dB
A and A_hat: 10.05 dB
B and B_hat: 11.60 dB
```

Scale factor for A and A_hat with LSKRF

```
A_hat(:,1)./A(:,1): [-1.1; -1.1; -1.1; -1.1; -1.1]
A_hat(:,2)./A(:,2): [0.66; 0.66; 0.66; 0.66; 0.66]
A_hat(:,3)./A(:,3): [-1.1; -1.1; -1.1; -1.1; -1.1]
A_hat(:,4)./A(:,4): [-0.69; -0.69; -0.69; -0.69; -0.69]
```

Scale factor for B and B_hat with LSKRF

```
B_hat(:,1)./B(:,1): [-0.89; -0.89; -0.89; -0.89]
B_hat(:,2)./B(:,2): [1.5; 1.5; 1.5; 1.5]
B_hat(:,3)./B(:,3): [-0.88; -0.88; -0.88; -0.88]
B_hat(:,4)./B(:,4): [-1.5; -1.5; -1.5; -1.5]
```

We can see that for all columns are composed by the same real value, for both \mathbf{A} and \mathbf{B} . Hence, it presents the second evidence to confirm the proper algorithm estimation, since the columns differs only by a scale factor.

[Problem 1 script.](#)

Problem 2

Assuming 1000 Monte Carlo experiments, generate $\mathbf{X}_0 = \mathbf{A} \diamond \mathbf{B} \in \mathbb{C}^{IJ \times R}$, for randomly chosen $\mathbf{A} \in \mathbb{C}^{I \times R}$ and $\mathbf{B} \in \mathbb{C}^{J \times R}$, with $R = 4$, whose elements are drawn from a normal distribution.

Let $\mathbf{X} = \mathbf{X}_0 + \alpha V$ be a noisy version of \mathbf{X}_0 , where V is the additive noise term, whose elements are drawn from a normal distribution. The parameter α controls the power (variance) of the noise term, and is defined as a function of the signal to noise ratio (SNR), in dB, as follows

$$\text{SNR}_{\text{dB}} = 10 \log_{10} \left(\frac{\|\mathbf{X}_0\|_F^2}{\|\alpha V\|_F^2} \right) \quad (1)$$

Assuming the SNR range $\{0, 5, 10, 15, 20, 25, 30\}$ dB, find the estimates $\hat{\mathbf{A}}$ and $\hat{\mathbf{B}}$ obtained with the LSKRF algorithm for the configurations $(I, J) = (10, 10)$ and $(I, J) = (30, 10)$.

Let us define the normalized mean square error (NMSE) measure as follows

$$\text{NMSE}(\mathbf{X}_0) = \frac{1}{1000} \sum_{i=1}^{1000} \frac{\|\hat{\mathbf{X}}_0(i) - \mathbf{X}_0(i)\|_F^2}{\|\mathbf{X}_0(i)\|_F^2} \quad (2)$$

where $\mathbf{X}_0(i)$ e $\hat{\mathbf{X}}_0(i)$ represent the original data matrix and the reconstructed one at the i th experiment, respectively. For each SNR value and configuration, plot the NMSE vs. SNR curve. Discuss the obtained results.

Note: For a given SNR (dB), the parameter α to be used in your experiment is determined from equation (1).

Results

Simulation setup

- 1000 Monte Carlo Runs;
- Each Monte Carlo iteration uses a new matrix initialization from a Normal distribution $\mathcal{N}(0, 1)$;
- SNR range $\{0, 5, 10, 15, 20, 25, 30\}$;
- Compute the LSKRF for each value, for $I = \{10, 30\}$.

Discussion

The results are consistent with the experiment performed, that for randomly generated \mathbf{A} and \mathbf{B} , confirmed as shown in the previous part, the columns from given to estimated data differs only by a scale factor.

From the figure results, we may assess the SNR gap between the NMSE curves.

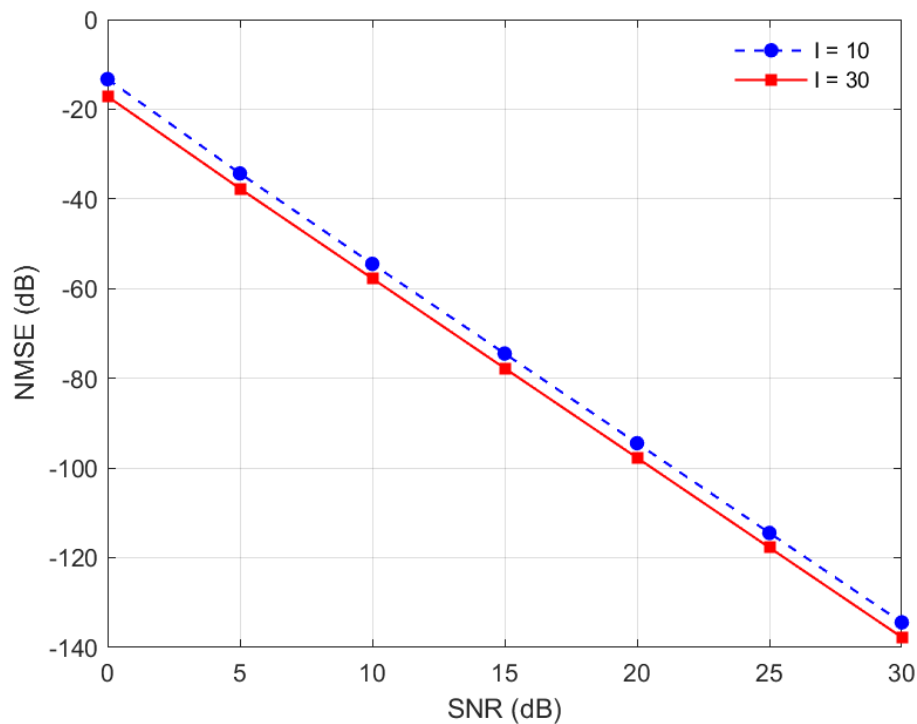
For each value of SNR, respectively:

```
Mean Diff d1 vs d2: 3.86 dB
Mean Diff d1 vs d2: 3.38 dB
Mean Diff d1 vs d2: 3.25 dB
Mean Diff d1 vs d2: 3.27 dB
Mean Diff d1 vs d2: 3.25 dB
Mean Diff d1 vs d2: 3.27 dB
Mean Diff d1 vs d2: 3.31 dB
```

The mean value for the difference (gap) between the curves:

```
Mean Diff: 3.37 dB
```

Problem 2 script and Figures.



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Homework 4 [TI8419 - Multilinear Algebra]

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Least-Squares Kronecker Product Factorization (LSKronF)

Problem 1

Generate $\mathbf{X} = \mathbf{A} \otimes \mathbf{B} \in \mathbb{C}^{24 \times 6}$, for randomly chosen $\mathbf{A} \in \mathbb{C}^{4 \times 2}$ and $\mathbf{B} \in \mathbb{C}^{6 \times 3}$. Then, implement the Least-Squares Kronecker Product Factorization (LSKronF) algorithm that estimate \mathbf{A} and \mathbf{B} by solving the

following problem

$$(\hat{\mathbf{A}}, \hat{\mathbf{B}}) = \min_{\mathbf{A}, \mathbf{B}} \|\mathbf{X} - \mathbf{A} \otimes \mathbf{B}\|_F^2$$

Compare the estimated matrices $\hat{\mathbf{A}}$ and $\hat{\mathbf{B}}$ with the original ones. What can you conclude? Explain the results.

Hint: Use the file "kronf_matrix.mat" to validate your result.

Results

Simulation setup

- The algorithm that uses the SVD was applied to the initial factor matrices \mathbf{A}_0 and \mathbf{B}_0 initialized from a Normal distribution $\mathcal{N}(0, 1)$;

Discussion

To compare the real data with the estimated factors, we may use two main results in the Experiment and Validation sections. The NMSE between the given data and obtained as output to LSKronF. As well the row/column factor scaling, i.e, apply the element-wise division between the given data and algorithm output for \mathbf{A} vs $\hat{\mathbf{A}}$, and \mathbf{B} vs $\hat{\mathbf{B}}$.

- Experiment

NMSE with LSKronF

```
X and X_hat: -622.63 dB
A and A_hat: 9.94 dB
B and B_hat: 1.90 dB
```

Scale factor for A and A_hat with LSKronF

```
A_hat(:,1)./A(:,1): [0.19; 0.19; 0.19; 0.19]
A_hat(:,2)./A(:,2): [0.19; 0.19; 0.19; 0.19]
```

Scale factor for B and B_hat with LSKronF

```
B_hat(:,1)./B(:,1): [0.076; 0.076; 0.076; 0.076; 0.076; 0.076]
B_hat(:,2)./B(:,2): [0.076; 0.076; 0.076; 0.076; 0.076; 0.076]
B_hat(:,3)./B(:,3): [0.076; 0.076; 0.076; 0.076; 0.076; 0.076]
```

- Validation Data

NMSE with LSKronF

```
X and X_hat: -608.15 dB
A and A_hat: 10.49 dB
B and B_hat: 13.74 dB
```

Scale factor for A and A_hat with LSKronF

```
A_hat(:,1)./A(:,1): [-0.83; -0.83; -0.83; -0.83]
A_hat(:,2)./A(:,2): [-0.83; -0.83; -0.83; -0.83]
A_hat(:,2)./A(:,2): [-0.83; -0.83; -0.83; -0.83]
```

Scale factor for B and B_hat with LSKronF

```
B_hat(:,1)./B(:,1): [-1.2; -1.2; -1.2; -1.2]
B_hat(:,2)./B(:,2): [-1.2; -1.2; -1.2; -1.2]
```

The NMSE value, with an emphasis to $\text{NMSE}(\mathbf{X}_0, \hat{\mathbf{X}})$ value, with a very low SNR.

We can see that for all columns are composed by the same real value, for both \mathbf{A} and \mathbf{B} . Hence, it presents the second evidence to confirm the proper algorithm estimation, since the columns differs only by a scale factor.

[Problem 1 script.](#)

Problem 2

Assuming 1000 Monte Carlo experiments, generate $\mathbf{X}_0 = \mathbf{A} \otimes \mathbf{B} \in \mathbb{C}^{IJ \times PQ}$, for randomly chosen $\mathbf{A} \in \mathbb{C}^{I \times P}$ and $\mathbf{B} \in \mathbb{C}^{J \times Q}$, whose elements are drawn from a normal distribution.

Let $\mathbf{X} = \mathbf{X}_0 + \alpha V$ be a noisy version of \mathbf{X}_0 , where V is the additive noise term, whose elements are drawn from a normal distribution. The parameter α controls the power (variance) of the noise term, and is defined as a function of the signal to noise ratio (SNR), in dB, as follows

$$\text{SNR}_{\text{dB}} = 10 \log_{10} \left(\frac{\|\mathbf{X}_0\|_F^2}{\|\alpha V\|_F^2} \right) \quad (3)$$

Assuming the SNR range $\{0, 5, 10, 15, 20, 25, 30\}$ dB, find the estimates $\hat{\mathbf{A}}$ and $\hat{\mathbf{B}}$ obtained with the LSKronF algorithm for the configurations $(I, J) = (2, 4)$, $(P, Q) = (3, 5)$ and $(I, J) = (4, 8)$, $(P, Q) = (3, 5)$

Let us define the normalized mean square error (NMSE) measure as follows

$$\text{NMSE}(\mathbf{X}_0) = \frac{1}{1000} \sum_{i=1}^{1000} \frac{\|\hat{\mathbf{X}}_0(i) - \mathbf{X}_0(i)\|_F^2}{\|\mathbf{X}_0(i)\|_F^2} \quad (4)$$

where $\mathbf{X}_0(i)$ e $\hat{\mathbf{X}}_0(i)$ represent the original data matrix and the reconstructed one at the i th experiment, respectively. For each SNR value and configuration, plot the NMSE vs. SNR curve. Discuss the obtained results.

Results

Simulation setup

- 1000 Monte Carlo Runs;

- Each Monte Carlo iteration uses a new matrix initialization from a Normal distribution $\mathcal{N}(0, 1)$;
- SNR range $\{0, 5, 10, 15, 20, 25, 30\}$;
- Compute the LSKronF for each value, for $(I, J) = (2, 4)$, $(P, Q) = (3, 5)$ and $(I, J) = (4, 8)$, $(P, Q) = (3, 5)$.

Discussion

The results are consistent with the experiment performed, that for randomly generated **A** and **B**, what confirmed as shown in the previous part, the columns from given to estimated data differs only by a scale factor.

From the figure results, we may assess the SNR gap between the NMSE curves.

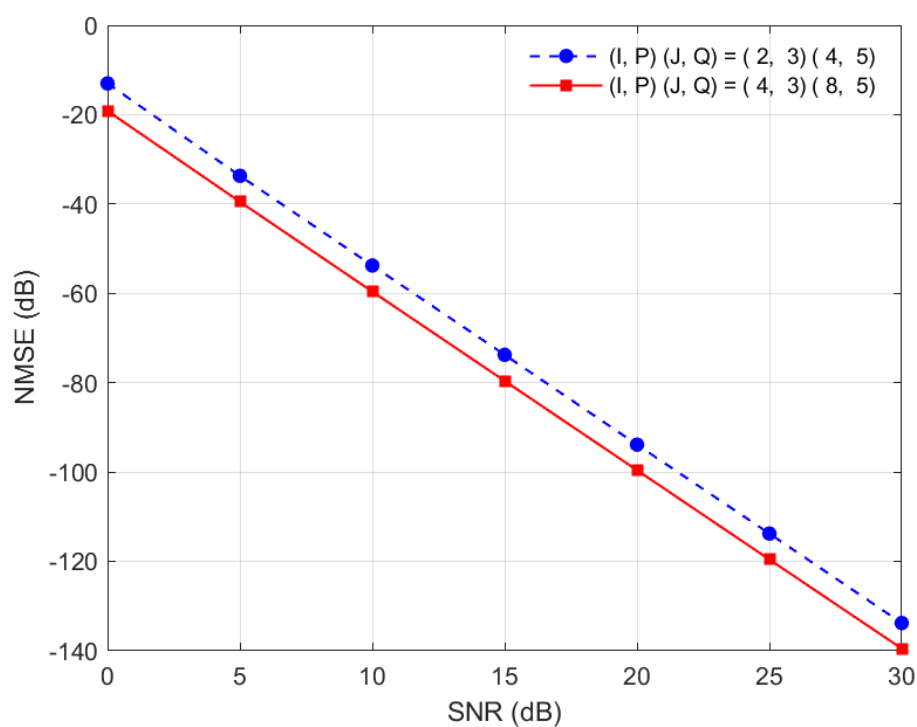
For each value of SNR, respectively:

```
Mean Diff d1 vs d2: 6.15 dB
Mean Diff d1 vs d2: 5.81 dB
Mean Diff d1 vs d2: 5.84 dB
Mean Diff d1 vs d2: 5.84 dB
Mean Diff d1 vs d2: 5.72 dB
Mean Diff d1 vs d2: 5.80 dB
Mean Diff d1 vs d2: 5.71 dB
```

The mean value for the difference (gap) between the curves:

```
Mean Diff: 5.84 dB
```

[Problem 2 script](#) and [Figures](#).



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Homework 5 [TI8419 - Multilinear Algebra]

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Kronecker Product Singular Value Decomposition (KPSVD)

Problem 1

Generate a block matrix according to the following structure

$$\mathbf{X} = \begin{pmatrix} \mathbf{X}_{1,1} & \dots & \mathbf{X}_{1,N} \\ \vdots & \ddots & \vdots \\ \mathbf{X}_{M,1} & \dots & \mathbf{X}_{M,N} \end{pmatrix}, \mathbf{X}_{i,j} \in \mathbb{C}^{P \times Q}, 1 \leq i \leq M, 1 \leq j \leq N,$$

Implement the KPSVD for the matrix \mathbf{X} by computing σ_k , \mathbf{U}_k , and \mathbf{V}_k such that

$$\mathbf{X} = \sum_{k=1}^{r_{KP}} \sigma_k \mathbf{U}_k \otimes \mathbf{V}_k$$

Results

Simulation setup

- The algorithm that uses the SVD was applied to estimate the original data;
- $M = N = P = Q = 3$;
- Randomly generate $\mathbf{X}_{i,j} = \text{rand}(P, Q)$, $1 \leq i \leq M$, $1 \leq j \leq N$
- Initialized from a Normal distribution $\mathcal{N}(0, 1)$.

Discussion

We use the experiment with the real rank to validate the algorithm, by observing the NMSE between the given data and obtained as output to KPSVD.

NMSE with KPSVD

Original Matrix vs KPSVD estimation (full rank): = -596.10 dB

The output present a very low NMSE value what, what may be used as evidence to confirm the proper algorithm estimation.

[Problem 1 script.](#)

Problem 2

In the above problem, set $M = N = P = Q = 3$ and randomly generate $\mathbf{X}_{i,j} = \text{rand}(P, Q)$, $1 \leq i \leq M$, $1 \leq j \leq N$. Then compute the KPSVD and the Kronecker-rank r_{KP} of \mathbf{X} by using your KPSVD prototype function. Consider $r \leq r_{KP}$. Compute the nearest rank- r for the matrix \mathbf{X} .

Results

Simulation setup

- 1000 Monte Carlo Runs;
- The algorithm that uses the SVD was applied to estimate the original data;
- $M = N = P = Q = 3$;
- Randomly generate $\mathbf{X}_{i,j} = \text{rand}(P, Q)$, $1 \leq i \leq M$, $1 \leq j \leq N$
- Each Monte Carlo iteration uses a new matrix initialization from a Normal distribution $\mathcal{N}(0, 1)$;
- Compute the KPSVD to assess rank deficiency, for R in range $\{1, 2, 3, 4, 5, 6, 7, 8, 9\}$, where the matrix presents its full rank for $R = 9$.

Discussion

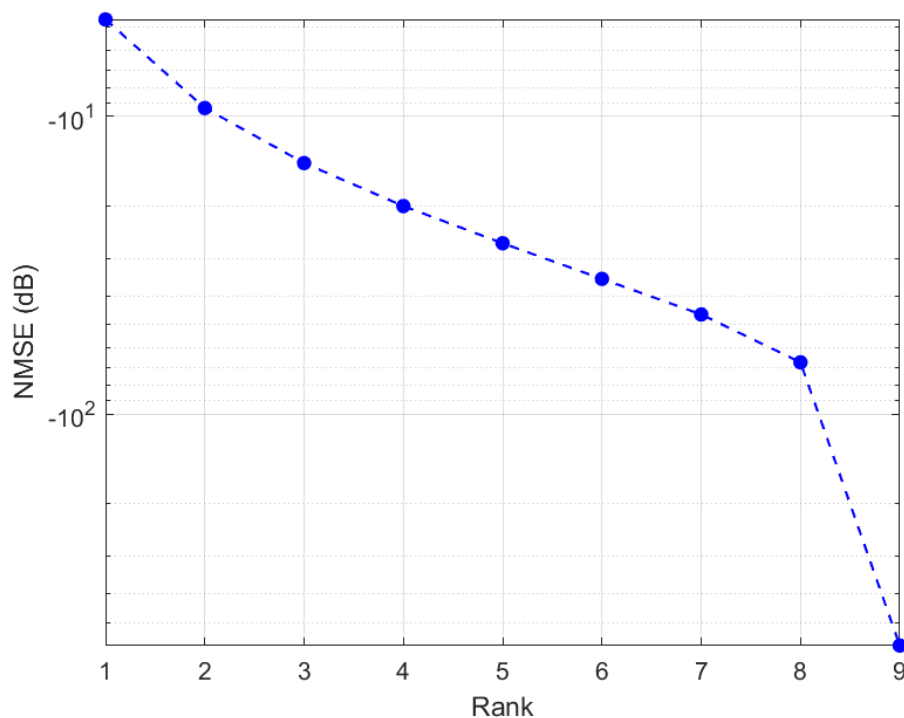
The results are consistent with the proposed scenario, since that for randomly generated \mathbf{X} , the algorithm succeeds to obtain the lower NMSE (dB) with the known full-rank. Futhermore, we can see that as the rank decreases, the NMSE increases abruptly.

- Original Matrix vs KPSVD estimation

rank	NMSE (dB)
1	-4.72
2	-9.37
3	-14.33
4	-19.99
5	-26.64
6	-35.08
7	-46.19
8	-66.89
9	-597.43

As we can see results, the NMSE reduces as the rank increases, however it reaches the lowest point when the true rank is applied.

[Problem 2 script](#) and [Figures](#).



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Homework 6 [TI8419 - Multilinear Algebra]

Lucas Abdalah

Professors: André Lima e Henrique Goulart

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- [Unfolding, folding, and \$n\$ -mode product](#)
 - [Problem 1](#)
 - [Problem 2](#)
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Unfolding, folding, and n -mode product

Problem 1

For a third-order tensor $\mathbf{X} \in \mathbb{C}^{I \times J \times K}$, using the concept of n -mode fibers, implement the function `unfold` according to the following prototype

$$[\mathcal{X}]_{(n)} = \text{unfold}(\mathcal{X}, n)$$

Hint: Use the file "unfolding_folding.mat" to validate your function.

Results

Simulation setup

- The algorithm was applied to reshape the original data into a N -mode tensor;
- N in range $\{1, 2, 3\}$.

Discussion

- Experiment proposed in the example 2.6 of the book Multi-way Analysis With Applications in the Chemical Sciences (Smilde, 2004).

Tensor X

```
X(:, :, 1)
1  2  3;
4  5  6;
7  8  9;
3  2  1;

X(:, :, 2)
5  6  7;
8  9  4;
5  3  2;
4  5  6;
```

Tensor X (mode-1)

```
X(4, 6)
1  2  3  5  6  7;
4  5  6  8  9  4;
7  8  9  5  3  2;
3  2  1  4  5  6;
```

Tensor X (mode-2)

```
X(3, 8)
1  4  7  3  5  8  5  4;
2  5  8  2  6  9  3  5;
3  6  9  1  7  4  2  6;
```

Tensor X (mode-3)

```
X(2, 12)
1  4  7  3  2  5  8  2  3  6  9  1;
5  8  5  4  6  9  3  5  7  4  2  6;
```

- Validation

Unfold difference

```
sum(X1 - unfold(X, 1)) = 0.00
sum(X2 - unfold(X, 2)) = 0.00
sum(X3 - unfold(X, 3)) = 0.00
```

We assess the difference between the given data and the algorithm output, and we can see that the residuals sum leads to zero.

[Problem script.](#)

Fold experiment output log: [Unfold Txt File.](#)

EXAMPLE 2.6

Matricizing operation

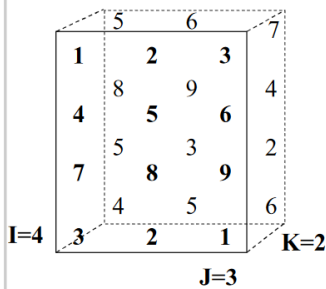


Figure 2.7. A three-way array $\underline{\mathbf{X}}$ ($4 \times 3 \times 2$); boldface characters are in the foremost frontal slice and normal characters are in the back slice.

An example of matricizing a three-way array $\underline{\mathbf{X}}$ is given in Figure 2.7. Three different matricized three-way arrays are as follows:

$$\begin{aligned}\mathbf{X}_{(I \times JK)} &= \begin{bmatrix} 1 & 2 & 3 & 5 & 6 & 7 \\ 4 & 5 & 6 & 8 & 9 & 4 \\ 7 & 8 & 9 & 5 & 3 & 2 \\ 3 & 2 & 1 & 4 & 5 & 6 \end{bmatrix} \\ \mathbf{X}_{(J \times IK)} &= \begin{bmatrix} 1 & 4 & 7 & 3 & 5 & 8 & 5 & 4 \\ 2 & 5 & 8 & 2 & 6 & 9 & 3 & 5 \\ 3 & 6 & 9 & 1 & 7 & 4 & 2 & 6 \end{bmatrix} \\ \mathbf{X}_{(K \times IJ)} &= \begin{bmatrix} 1 & 4 & 7 & 3 & 2 & 5 & 8 & 2 & 3 & 6 & 9 & 1 \\ 5 & 8 & 5 & 4 & 6 & 9 & 3 & 5 & 7 & 4 & 2 & 6 \end{bmatrix}\end{aligned}$$

Problem 2

Implement the function `fold` that converts the unfolding $[\mathcal{X}]_{(n)}$ obtained with `unfold(\mathcal{X} , n)` back to the tensor $\mathcal{X} \in \mathbb{C}^{I \times J \times K}$ (i.e., a 3-d array in Matlab/Octave), according to the following prototype:

$$\mathcal{X} = \text{fold}([\mathcal{X}]_{(n)}, [IJK], n)$$

Hint: Use the file “`unfolding_folding.mat`” to validate your function.

Results

Simulation setup

- The algorithm was applied to build a tensor from a N -mode tensor;
- N in range $\{1, 2, 3\}$.

Discussion

- Experiment proposed in the example 2.6 of the book Multi-way Analysis With Applications in the Chemical Sciences (Smilde, 2004).

Tensor X (mode-1)

```
X(4, 6)
1  2  3  5  6  7;
4  5  6  8  9  4;
7  8  9  5  3  2;
3  2  1  4  5  6;
```

Tensor X (mode-2)

```
X(3, 8)
1  4  7  3  5  8  5  4;
2  5  8  2  6  9  3  5;
3  6  9  1  7  4  2  6;
```

Tensor X (mode-3)

```
X(2, 12)
1  4  7  3  2  5  8  2  3  6  9  1;
5  8  5  4  6  9  3  5  7  4  2  6;
```

Tensor X from (mode-1)

```
X(:, :, 1)
1  2  3;
4  5  6;
7  8  9;
3  2  1;

X(:, :, 2)
5  6  7;
8  9  4;
5  3  2;
4  5  6;
```

Tensor X from (mode-2)

```
X(:, :, 1)
1  2  3;
4  5  6;
```

```

7  8  9;
3  2  1;

X(:, :, 2)
5  6  7;
8  9  4;
5  3  2;
4  5  6;

```

Tensor X from (mode-3)

```

X(:, :, 1)
1  2  3;
4  5  6;
7  8  9;
3  2  1;

X(:, :, 2)
5  6  7;
8  9  4;
5  3  2;
4  5  6;

```

- Validation

Fold difference

```

sum(tenX - fold(X1)) = 0.00
sum(tenX - fold(X2)) = -0.00
sum(tenX - fold(X3)) = -0.00

```

We assess the difference between the given data and the algorithm output, and we can see that the residuals sum leads to zero.

[Problem script.](#)

Fold experiment output log: [Fold Txt File.](#)

Problem 3

For given matrices $\mathbf{A} \in \mathbb{C}^{P \times I}$, $\mathbf{B} \in \mathbb{C}^{Q \times J}$, $\mathbf{C} \in \mathbb{C}^{R \times K}$ and tensor $\mathcal{X} \in \mathbb{C}^{I \times J \times K}$, calculate the tensor $\mathcal{Y} \in \mathbb{C}^{P \times Q \times R}$ via the following multilinear transformation:

$$\mathcal{Y} = \mathcal{X} \times_1 \mathbf{A} \times_2 \mathbf{B} \times_3 \mathbf{C}$$

Hint: Use the file "multilinear_product.mat" to validate your result.

Results

Simulation setup

- The algorithm was applied to compute the N-mode product between a given tensor and factor matrices.

Discussion

The results are consistent with the proposed scenario, since given data after the algorithm succeeds to obtain a very low NMSE (dB) value.

NMSE between a given tensor and its version affected by the N-mode product:
-666.47 dB

[Problem script](#)

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Homework 7 [TI8419 - Multilinear Algebra]

Lucas Abdalah

Professors: André Lima e Henrique Goulart

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- [High Order Singular Value Decomposition \(HOSVD\)](#)
 - [Problem 1](#)
 - [Problem 2](#)

High Order Singular Value Decomposition (HOSVD)

Problem 1

For a third-order tensor $\mathcal{X} \in \mathbb{C}^{I \times J \times K}$ implement the truncated high-order singular value decomposition (HOSVD), using the following prototype function:

$$[\mathcal{S}, \mathbf{U}^{(1)}, \mathbf{U}^{(2)}, \mathbf{U}^{(3)}] = \text{hosvd}(\mathcal{X}) \quad (5)$$

Hint: Use the file "hosvd_test.mat" to validate your results.

Results

Simulation setup

- The algorithm that uses the SVD was applied to the given initial tensor $\mathcal{X} \in \mathbb{C}^{I \times J \times K}$;
- $I, J, K = 3, 4, 5$.

Discussion

To compare the given data with the estimated factors, we may use two main experiment results: the orthogonality between the subtensors (slices) of \mathcal{S} and the NMSE between the given data and obtained as output to HOSVD.

The orthogonality assessment consists in compute the function $f_{ort}(\mathcal{S})$, that acumulates the scalar product bewteen the slices, following the equation below.

$$f_{ort}(\mathcal{S}) = \sum_{k_M=1}^K \sum_{k_N=1}^K \text{vec}(\mathcal{S}_{:, :, k_M})^\top \text{vec}(\mathcal{S}_{:, :, k_N}) \quad \text{for } k_M \neq k_N$$

We obtain $f_{ort}(\mathcal{S}) = 0$, as expected for successful HOSVD.

```
----- The tensor slices are orthogonal if = zero -----
f_ort = 0.00
```

The values obtained for NMSE present low SNR, with an emphasis to $\text{NMSE}(\mathcal{X}, \hat{\mathcal{X}})$ value, with a very low SNR.

```
----- NMSE between a given tensor X and estimation -----
NMSE: -618.62 dB
----- NMSE between a given tensor core S and its estimation -----
NMSE: 6.51 dB
----- NMSE between the factor matrices U and their estimation -----
NMSE between U1 and its estimation: 8.52 dB
NMSE between U2 and its estimation: 6.02 dB
NMSE between U3 and its estimation: 4.12 dB
```

We can see that both results, Orthogonality and NMSE, support the proper algorithm estimation hypothesis.

[Problem 1 script.](#)

Problem 2

Consider the two third-order tensors $\mathcal{X} \in \mathbb{C}^{8 \times 4 \times 10}$ and $\mathcal{Y} \in \mathbb{C}^{5 \times 5 \times 5}$ provided in the data file "hosvd_denoising.mat". By using your HOSVD prototype function, find a low multilinear rank approximation for these tensors, defined as

$\tilde{\mathcal{X}} \in \mathbb{C}^{R1 \times R2 \times R3}$ and $\tilde{\mathcal{Y}} \in \mathbb{C}^{P1 \times P2 \times P3}$. Then, calculate the normalized mean square error (NMSE) between the original tensor and its approximation, i.e.,:

$$\text{NMSE}(\tilde{\mathcal{X}}) = \frac{\|\tilde{\mathcal{X}} - \mathcal{X}\|_F^2}{\|\mathcal{X}\|_F^2}, \quad \text{NMSE}(\tilde{\mathcal{Y}}) = \frac{\|\tilde{\mathcal{Y}} - \mathcal{Y}\|_F^2}{\|\mathcal{Y}\|_F^2}$$

Hint: The multilinear ranks of X and Y can be found by analysing the profile of the 1-mode, 2-mode and 3-mode singular values of these tensors.

Results

Simulation setup

- The algorithm that uses the SVD was applied to the given initial tensor $\mathcal{X} \in \mathbb{C}^{R1 \times R2 \times R3}$ and $\mathcal{Y} \in \mathbb{C}^{P1 \times P2 \times P3}$,
- $R1, R2, R3 = 8, 4, 10$;
- $P1, P2, P3 = 5, 5, 5$.

Discussion

To compare the both random tensor estimation with given multilinear ranks, we may use NMSE results between the given data and obtained as output to HOSVD. We may assess also by comparing the multilinear rank obtained in the tensor core $\mathcal{S}_{\mathcal{X}}$ and $\mathcal{S}_{\mathcal{Y}}$ estimated with the given ones.

```
----- NMSE between a given tensor X and its estimation -----
NMSE: -600.49 dB
----- NMSE between a given tensor Y and its estimation -----
NMSE: -610.64 dB
```

The values obtained for NMSE present very low SNR, less than -600 dB.

As defined in the proposed problem, the given ranks of \mathcal{X} \mathcal{Y} are $R1, R2, R3 = 8, 4, 10$, and $P1, P2, P3 = 5, 5, 5$, respectively.

```
Tensor X multilinear rank: [8 4 10]
Tensor Y multilinear rank: [5 5 5]
```

We can see that that the algorithm provide the expected result, with the given ranks equal to the estimated. In conclusion, both results, NMSE and ranks estimation using the tensor core, support the proper algorithm estimation hypothesis.

[Problem 2 script.](#)

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Homework 8 [TI8419 - Multilinear Algebra]

Lucas Abdalah

Professors: André Lima e Henrique Goulart

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- [High Order Orthogonal Iteration \(HOOI\)](#)

- Problem 1
- Problem 2

High Order Orthogonal Iteration (HOOI)

Problem 1

For a third-order tensor $\mathcal{X} \in \mathbb{C}^{I \times J \times K}$ implement the High Order Orthogonal Iteration (HOOI) method, using the following prototype function:

$$\left[\mathcal{S}, \mathbf{U}^{(1)}, \mathbf{U}^{(2)}, \mathbf{U}^{(3)} \right] = \text{hooi}(\mathcal{X}) \quad (6)$$

Compare the results with the HOSVD algorithm.

Hint: Use the file "hooi_test.mat" to validate your results.

Results

Simulation setup

- The algorithm that combines the SVD with a iterative estimation was applied to the given initial tensor $\mathcal{X} \in \mathbb{C}^{I \times J \times K}$;
- $I, J, K = 3, 4, 5$;
- Number of iterations: 100.

Discussion

To compare the given data with the estimated factors, we may use two main experiment results: the orthogonality between the subtensors (slices) of \mathcal{S} and the NMSE between the given data and obtained as output to HOOI.

```
----- Number of Iterations -----
it = 100
```

The orthogonality assessment consists in compute the function $f_{ort}(\mathcal{S})$, that acumulates the scalar product bewteen the slices, following the equation below.

$$f_{ort}(\mathcal{S}) = \sum_{k_M=1}^K \sum_{k_N=1}^K \text{vec}(\mathcal{S}_{:, :, k_M})^\top \text{vec}(\mathcal{S}_{:, :, k_N}) \quad \text{for } k_M \neq k_N$$

We obtain $f_{ort}(\mathcal{S}) = 0$, as expected for successful HOOI.

```
----- The tensor slices are orthogonal if = zero -----
f_ort = 0.00
```

The values obtained for NMSE present low SNR, with an emphasis to $\text{NMSE}(\mathcal{X}, \hat{\mathcal{X}})$ value, with a very low SNR.

```

----- NMSE between a given tensor X and estimation -----
NMSE: -629.27 dB
----- NMSE between a given tensor core S and its estimation -----
NMSE: 6.80 dB
----- NMSE between the factor matrices U and their estimation -----
NMSE between U1 and its estimation: 8.52 dB
NMSE between U2 and its estimation: -17.23 dB
NMSE between U3 and its estimation: 10.02 dB

```

We can see that both results, Orthogonality and NMSE, support the proper algorithm estimation hypothesis.

We assess also the HOOI vs HOSVD performance with the NMSE (dB). The HOOI algorithm outperforms HOSVD in four estimations, and has equal performance in one.

NMSE (dB)

$(\mathcal{X}, \hat{\mathcal{X}})$	$(\mathcal{S}, \hat{\mathcal{S}})$	$(\mathbf{U}^{(1)}, \hat{\mathbf{U}}^{(1)})$	$(\mathbf{U}^{(2)}, \hat{\mathbf{U}}^{(2)})$	$(\mathbf{U}^{(3)}, \hat{\mathbf{U}}^{(3)})$
+10.65	+0.29	0	+ 23.25	+5.9

[Problem 1 script.](#)

Problem 2

Consider the two third-order tensors $\mathcal{X} \in \mathbb{C}^{8 \times 4 \times 10}$ and $\mathcal{Y} \in \mathbb{C}^{5 \times 5 \times 5}$ provided in the data file "hosvd_denoising.mat". By using your HOOI prototype function, find a low multilinear rank approximation for these tensors, defined as $\tilde{\mathcal{X}} \in \mathbb{C}^{R1 \times R2 \times R3}$ and $\tilde{\mathcal{Y}} \in \mathbb{C}^{P1 \times P2 \times P3}$. Then, calculate the normalized mean square error (NMSE) between the original tensor and its approximation, i.e.,:

$$\text{NMSE}(\tilde{\mathcal{X}}) = \frac{\|\tilde{\mathcal{X}} - \mathcal{X}\|_F^2}{\|\mathcal{X}\|_F^2}, \quad \text{NMSE}(\tilde{\mathcal{Y}}) = \frac{\|\tilde{\mathcal{Y}} - \mathcal{Y}\|_F^2}{\|\mathcal{Y}\|_F^2}$$

Hint: The multilinear ranks of X and Y can be found by analysing the profile of the 1-mode, 2-mode and 3-mode singular values of these tensors.

Results

Simulation setup

- The algorithm that uses the SVD was applied to the given initial tensor $\mathcal{X} \in \mathbb{C}^{R1 \times R2 \times R3}$ and $\mathcal{Y} \in \mathbb{C}^{P1 \times P2 \times P3}$,
- $R1, R2, R3 = 8, 4, 10$;
- $P1, P2, P3 = 5, 5, 5$.

Discussion

To compare the both random tensor estimation with given multilinear ranks, we may use NMSE results between the given data and obtained as output to HOOI. We may assess also by comparing the multilinear rank obtained in the tensor core $\mathcal{S}_{\mathcal{X}}$ and $\mathcal{S}_{\mathcal{Y}}$ estimated with the given ones.

```
----- NMSE between a given tensor X and its estimation -----
NMSE: -603.32 dB
----- NMSE between a given tensor Y and its estimation -----
NMSE: -619.16 dB
```

The values obtained for NMSE present very low SNR, less than -600 dB.

As defined in the proposed problem, the given ranks of \mathcal{X} \mathcal{Y} are $R1, R2, R3 = 8, 4, 10$, and $P1, P2, P3 = 5, 5, 5$, respectively.

```
Tensor X multilinear rank: [8 4 10]
Tensor Y multilinear rank: [5 5 5]
```

We can see that that the algorithm provide the expected result, with the given ranks equal to the estimated.

We assess also the HOOI vs HOSVD performance with the NMSE (dB). The HOOI algorithm outperforms HOSVD in four estimations, and has equal performance in one.

NMSE (dB)

$(\mathcal{X}, \hat{\mathcal{X}})$	$(\mathcal{Y}, \hat{\mathcal{Y}})$
+2.83	+8.52

In conclusion, both results, NMSE and ranks estimation using the tensor core, support the proper algorithm estimation hypothesis.

[Problem 2 script.](#)

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