Partensor

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Chapters

Here is a list of all modules.

- Factorization
- Completion
- · Matrix and Tensor Operations
- · Read/Write Data from/in Files
- Timers

1.1 Factorization

This is a user guide of how to use Partensor factorization functions.

Tensors are mathematical objects that have recently gained great popularity due to their ability to model multi-way data dependencies. Tensor factorization (or decomposition) into latent factors is very important for numerous tasks, such as feature selection, dimensionality reduction, compression, data visualization and interpretation. Tensor factorizations are usually computed as solutions of optimization problems. The Canonical Decomposition or Canonical Polyadic Decomposition (CANDECOMP or CPD), also known as Parallel Factor Analysis (PARAFAC), and the Tucker Decomposition are the two most widely used tensor factorization models. Recent tensor applications, such as social network analysis, movie recommendation systems and targeted advertising, need to handle large-scale tensors, making the implementation of efficient parallel algorithms the only viable solution. The main focus of the PARTENSOR toolbox is the design and implementation of efficient parallel algorithms for tensor factorization.

- · Canonical Polyadic Decomposition
- · Canonical Polyadic Decomposition with Dimension Tree
- · Options for ALS Method

1.1.1 Canonical Polyadic Decomposition

This is a simple user guide of how to use the Canonical Polyadic Decomposition. In this implementation, the Matrix Module from Eigen is used. In all cases of Sequential Policy the function needs a gcc compiler, Eigen library, and spdlog library, as specified in the library requirements. For the Parallel Policy with MPI case, Boost library and either OpenMPI or MPICH are additionally necessary for the tests to be executed, as specified in the library requirements.

The CMakeLists.txt in the test directory can be used as a guide.

Note

In our implementations, we adopt the alternating optimization framework.

1.1.1.1 Sequential Policy

1.1.1.1.1 Implementations with Randomly Generated Data In this case, the tensor is already stored in a Tensor data structure. This tensor can either be read from a file, using read function from ReadWrite.hpp, or generated randomly, using makeTensor, implemented in DataGeneration.hpp, as in the following example. Examples for both functions can be found also in Read/Write Data from/in Files and Data Generation. The user can then specify some options to execute the algorithm. A full list can be found in Options for ALS Method. The initial factors are created either randomly or an stl array containing them, can be passed as a parameter. These factors must be stored in Matrix data structure, and can also be read from files as the tensor or randomly created using makeFactors, which is also in Data Generation. The rank of the factorization rank is required.

- There are 3 additional implementations, where either the options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_options.cpp, cpd_factorsinit.cpp, cpd.cpp).
- By enabling writeToFile and specifying final_factors_paths in the options object, the resulting factors can be saved in files. Their location will be indicated in the final_factors_paths variable.

```
#include "PARTENSOR.hpp"
int main(int argc, char** argv)
partensor:: Init (argc, argv);
constexpr std::size t tensor order = 3;
constexpr std::size_t rank = 2;
 using Matrix = partensor::Matrix;
 using Tensor = partensor::Tensor<tensor_order>;
 using Status = partensor::Status<Tensor>;
using Options = partensor::Options<Tensor>;
using Constraint = partensor::Constraint;
 std::array<int,tensor_order> tnsDims = {10, 11, 12};
 std::array<Matrix,tensor_order> init_factors;
 Tensor tnsX;
 Options options;
options.max_iter = 50;
options.constraints[0] = Constraint::nonnegativity;
options.constraints[1] = Constraint::unconstrained;
 options.constraints[2] = Constraint::orthogonality;
partensor::makeTensor(tnsDims, options.constraints, rank, tnsX);
 partensor::makeFactors(tnsDims, options.constraints, rank, init_factors);
Status status = partensor::cpd(tnsX, rank, options, init_factors);
for(std::size_t i=0; i<tensor_order; ++i)</pre>
std::cout « "\n factor " « i « "\n" « status.factors[i] « std::endl;
return 0;
```

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1.1.1.1.2 Implementations Reading Tensor/Factors from Files PARTENSOR toolbox provides also more compact implementations, when the Tensor to be factorized or even the starting points-factors are stored on files. Follows, the same implementation as the previous section, but in this case the Tensor and the initialized factors are stored in files in the disk. In this case the length of each dimension of the tensor is needed to be stored in an stl array tnsDims. Again the factorization rank is essential. As for the options, as mentioned in the previous section, a full list of the options can be found in Options for ALS Method. Finally, an stl array containing strings with length of tensor_order+1, where index 0 contains the path for the tensor and the rest the paths for the factors.

Note

- There are 3 additional implementations, where either the options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_options_file. \leftarrow cpp, cpd_factorsinit_file.cpp, cpd_file.cpp).
- By enabling writeToFile and specifying final_factors_paths in the options object, the resulting factors can be saved in files. Their location will be indicated in the final_factors_paths variable.

```
#include "PARTENSOR.hpp"
int main(int argc, char** argv)
 partensor:: Init (argc, argv);
 constexpr std::size t tensor order = 3;
 constexpr std::size_t rank = 2;
 using Tensor = partensor::Tensor<tensor_order>;
 using Status = partensor::Status<Tensor>;
 using Options = partensor::Options<Tensor>;
 using Constraint = partensor::Constraint;
 std::array<int,tensor order> tnsDims = {10, 11, 12};
 std::array<std::string, tensor_order+1> paths;
 Options options;
 options.max_iter = 50;
 options.constraints[0] = Constraint::nonnegativity;
 options.constraints[1] = Constraint::unconstrained;
 options.constraints[2] = Constraint::orthogonality;
 paths[0] = "../data/tns.bin";
 paths[1] = "../data/A.bin";
paths[2] = "../data/B.bin";
paths[3] = "../data/C.bin";
Status status = partensor::cpd(tnsDims, rank, paths, options);
for(std::size_t i=0; i<tensor_order; ++i)
std::cout « "\n factor " « i « "\n" « status.factors[i] « std::endl;
 return 0;
```

1.1.1.2 Parallel Policy with MPI

1.1.1.2.1 Implementations with Randomly Generated Data In this case, the tensor is already stored in a Tensor data structure. This tensor can be generated randomly using makeTensor, implemented in DataGeneration.hpp, as in the following example. More information about functions to generate pseudo random data can be found in Data Generation. The user can then specify some options to execute the algorithm. A full list resides here Options for ALS Method.

Note

In the options list, the proc_per_mode array can be used only in an MPI environment.

The initial factors are created either randomly or an stl array containing them, can be passed as a parameter. These factors must be stored in Matrix data structure, and can also be randomly created using makeFactors, which is also in Data Generation. Finally, the rank of the factorization rank is necessary.

Note

- There are 3 additional implementations, where either the options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_mpi_options.cpp, cpd_mpi_factorsinit.cpp, cpd_mpi.cpp).

- By enabling writeToFile and specifying final_factors_paths in the options object, the resulting factors can be saved in files. Their location will be indicated in the final_factors_paths variable.

```
#define USE MPI 1
#include "PARTENSOR, hpp"
int main(int argc, char** argv)
partensor:: Init (argc, argv);
partensor::MPI_Communicator _comm = partensor::Partensor()->MpiCommunicator();
constexpr std::size_t tensor_order = 3;
constexpr std::size_t rank = 2;
using Matrix = partensor::Matrix;
using Tensor = partensor::Tensor<tensor_order>;
using Status = partensor::MpiStatus<Tensor>;
using Options = partensor::MpiOptions<Tensor>;
using Constraint = partensor::Constraint;
std::array<int,tensor_order> tnsDims = {10, 11, 12};
std::array<Matrix,tensor_order> init_factors;
 Tensor tnsX;
Options options;
options.max_iter = 50;
options.constraints[0] = Constraint::nonnegativity;
options.constraints[1] = Constraint::unconstrained;
options.constraints[2] = Constraint::orthogonality;
partensor::makeTensor(tnsDims, options.constraints, rank, tnsX);
partensor::makeFactors(tnsDims, options.constraints, rank, init_factors);
Status status = partensor::cpd(partensor::execution::mpi, tnsX, rank, options, init_factors);
 if(\_comm.rank() == 0)
for(std::size_t i=0; i<tensor_order; ++i)</pre>
std::cout « "\n factor " « i « "\n" « status.factors[i] « std::endl;
```

1.1.1.2.2 Implementations Reading Tensor/Factors from Files PARTENSOR toolbox provides implementations for these cases, where either the tensor or the factors are stored in files in the disk. They follow, the same implementation as in the previous section. Here, the length of each dimension of the tensor needs to be stored in an stl array, tnsDims. Again, the factorization rank is required. A full list of the options can be found in Options for ALS Method.

Note

In the options list, the proc_per_mode array can be used only in an MPI environment.

Finally, an stl array of length tensor_order+1 is required, which contains strings. The element at index 0 points to the path of the tensor and the rest of the elements point to the paths for the factors respectively.

- There are 3 additional implementations, where either the options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_mpi_options can be ignored and the initial factors. There are tests for each of these cases in the test directory (cpd_mpi_options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_mpi_options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options can be used, or start with randomly generated factors. There are tests for each of these cases in the test directory (cpd_mpi_options can be used.)
- By enabling writeToFile and specifying final_factors_paths in the options object, the resulting factors can be saved in files. Their location will be indicated in the final_factors_paths variable.

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```
#define USE_MPI 1
#include "PARTENSOR.hpp"
int main(int argc, char** argv)
 partensor::Init(argc.argv):
 partensor::MPI_Communicator _comm = partensor::Partensor()->MpiCommunicator();
 constexpr std::size_t tensor_order = 3;
 constexpr std::size_t rank = 2;
using Tensor = partensor::Tensor<tensor_order>;
using Status = partensor::MpiStatus<Tensor>;
 using Options = partensor::MpiOptions<Tensor>;
 using Constraint = partensor::Constraint;
 Options options;
 std::array<int,tensor_order> tnsDims = {10, 11, 12};
 std::array<std::string, tensor_order+1> paths;
 options.max iter = 50;
 options.constraints[0] = Constraint::nonnegativity;
 options.constraints[1] = Constraint::unconstrained;
 options.constraints[2] = Constraint::orthogonality;
 paths[0] = "../data/tnsX_3.bin";
 paths[1] = "../data/A_3.bin";
 paths[1] = "../data/A_3.bin";
paths[2] = "../data/B_3.bin";
paths[3] = "../data/C_3.bin";
 Status status = partensor::cpd(partensor::execution::mpi, tnsDims, rank, paths, options); if(_comm.rank() == 0)
 for(std::size_t i=0; i<tensor_order; ++i)
std::cout « "\n factor " « i « "\n" « status.factors[i] « std::endl;</pre>
 return 0:
```

1.1.1.3 Parallel Policy with OpenMP

1.1.1.3.1 Implementations with Randomly Generated Data In this case, the tensor is already stored in a Tensor data structure. This tensor can be generated randomly using makeTensor, implemented in DataGeneration.hpp, as in the following example. More information about functions to generate pseudo random data can be found in Data Generation. The user can then specify some options to execute the algorithm. A full list resides here Options for ALS Method.

Furthermore, an stl array, containing the initial factors, can be passed as a parameter. These factors must be stored in Matrix data structure. They can also be randomly generated using makeFactors, which is also defined in Data Generation. Finally, the rank of the factorization rank is required.

- There are 3 additional implementations, where either the options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_omp_options.cpp, cpd_omp_factorsinit.cpp, cpd_omp.cpp).
- By enabling writeToFile and specifying final_factors_paths in the options object, the resulting factors can be saved in files. Their location will be indicated in the final_factors_paths variable.

```
#define USE OPENMP 1
#include "PARTENSOR.hpp"
int main(int argc, char** argv)
partensor:: Init (argc, argv);
constexpr std::size_t tensor_order = 3;
constexpr std::size_t rank = 2;
using Matrix = partensor::Matrix;
using Tensor = partensor::Tensor<tensor_order>;
using Status = partensor::OmpStatus<Tensor>;
using Options = partensor::OmpOptions<Tensor>;
using Constraint = partensor::Constraint;
std::array<int,tensor_order> tnsDims = {10, 11, 12};
std::array<Matrix,tensor_order> init_factors;
 Tensor tnsX;
Options options;
options.max_iter = 50;
options.constraints[0] = Constraint::nonnegativity;
options.constraints[1] = Constraint::unconstrained;
options.constraints[2] = Constraint::orthogonality;
partensor::makeTensor(tnsDims, options.constraints, rank, tnsX);
partensor::makeFactors(tnsDims, options.constraints, rank, init_factors);
Status status = partensor::cpd(partensor::execution::omp, tnsX, rank, options, init_factors);
for(std::size_t i=0; i<tensor_order; ++i)</pre>
std::cout « "\n factor " « i « "\n" « status.factors[i] « std::endl;
return 0;
```

1.1.1.3.2 Implementations Reading Tensor/Factors from Files PARTENSOR toolbox provides implementations for these cases, where either the tensor or the factors are stored in files in the disk. They follow, the same implementation as in the previous section. Here, the length of each dimension of the tensor needs to be stored in an stl array, tnsDims. Again, the factorization rank is required. A full list of the options can be found in Options for ALS Method.

Finally, an stl array of length tensor_order+1 is required, which contains strings. The element at index 0 points to the path of the tensor and the rest of the elements point to the paths for the factors respectively.

- There are 3 additional implementations, where either the options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_omp_options can be ignored and the options and the initial factors. There are tests for each of these cases in the test directory (cpd_omp_options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_omp_options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_omp_options can be used.)
- By enabling writeToFile and specifying final_factors_paths in the options object, the resulting factors can be saved in files. Their location will be indicated in the final_factors_paths variable.

```
#define USE_OPENMP 1
include "PARTENSOR.hpp
int main(int argc, char** argv)
 partensor:: Init (argc, argv);
 constexpr std::size t tensor order = 3;
 constexpr std::size_t rank = 2;
 using Tensor = partensor::Tensor<tensor_order>;
 using Status = partensor::OmpStatus<Tensor>;
 using Options = partensor::OmpOptions<Tensor>;
 using Constraint = partensor::Constraint;
 std::array<int,tensor order> tnsDims = {10, 11, 12};
 std::array<std::string, tensor_order+1> paths;
 Options options;
 options.max_iter = 50;
 options.constraints[0] = Constraint::nonnegativity;
 options.constraints[1] = Constraint::unconstrained;
 options.constraints[2] = Constraint::orthogonality;
 paths[0] = "../data/tns.bin";
 paths[1] = "../data/A.bin";
paths[2] = "../data/B.bin";
paths[3] = "../data/C.bin";
Status status = partensor::cpd(partensor::execution::omp, tnsDims, rank, paths, options);
for(std::size_t i=0; i<tensor_order; ++i)
std::cout « "\n factor " « i « "\n" « status.factors[i] « std::endl;
 return 0;
```

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1.1.2 Canonical Polyadic Decomposition with Dimension Tree

This is a simple user guide of how to use the Canonical Polyadic Decomposition, using **Dimension Trees**. In this implementation, both the Matrix and the Tensor Modules from Eigen are used. In all cases of Sequential Policy the function needs a gcccompiler, Eigen library, and spdlog library, as specified in the library requirements. For the Parallel Policy with MPI case, Boost library and either OpenMPI or MPICH are additionally necessary for the tests to be executed, as specified in the library requirements.

The CMakeLists.txt in test directory can be used as a guide.

Note

In our implementations, we adopt the alternating optimization framework.

1.1.2.1 Sequential Policy

1.1.2.1.1 Implementations with Randomly Generated Data In this case, the tensor is already stored in a Tensor data structure. This tensor can either be read from a file, using read function from ReadWrite.hpp, or generated randomly, using makeTensor, implemented in DataGeneration.hpp, as in the following example. Examples for both functions can be found also in Read/Write Data from/in Files and Data Generation. The user can then specify some options to execute the algorithm. A full list can be found in Options for ALS Method. The initial factors are created either randomly or an stl array containing them, can be passed as a parameter. These factors must be stored in Matrix or in Tensor<2> data structure, and can also be read from files as the tensor or randomly created using makeFactors, which is also in Data Generation. The rank of the factorization rank is required.

- There are 3 additional implementations, where either the options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_dimtrees_ \leftarrow options.cpp, cpd_dimtrees_factorsinit.cpp, cpd_dimtrees.cpp).
- By enabling writeToFile and specifying final_factors_paths in the options object, the resulting factors can be saved in files. Their location will be indicated in the final_factors_paths variable.

```
#include "PARTENSOR.hpp"
int main(int argc, char** argv)
partensor::Init(argc,argv);
constexpr std::size_t tensor_order = 3;
constexpr std::size t rank = 2;
using Matrix = partensor::Matrix;
using Tensor = partensor::Tensor<tensor_order>;
using Status = partensor::Status<Tensor>;
using Options = partensor::Options<Tensor>;
using Constraint = partensor::Constraint;
std::arrav<int,tensor order> tnsDims = {10, 11, 12};
std::array<Matrix,tensor_order> init_factors;
Tensor tnsX;
Options options;
options.max_iter = 50;
options.constraints[0] = Constraint::nonnegativity;
options.constraints[1] = Constraint::unconstrained;
options.constraints[2] = Constraint::orthogonality;
partensor::makeTensor(tnsDims, options.constraints, rank, tnsX);
partensor::makeFactors(tnsDims, options.constraints, rank, init_factors);
Status status = partensor::cpdDimTree(tnsX, rank, options, init_factors);
for(std::size_t i=0; i<tensor_order; ++i)</pre>
std::cout « "\n factor " « i « "\n" « status.factors[i] « std::endl;
return 0;
```

1.1.2.1.2 Implementations Reading Tensor/Factors from Files PARTENSOR toolbox provides also more compact implementations, when the Tensor to be factorized or even the starting points-factors are stored on files. Follows, the same implementation as the previous section, but in this case the Tensor and the initialized factors are stored in files in the disk. In this case the length of each dimension of the tensor is needed to be stored in an stl array tnsDims. Again the factorization rank is essential. As for the options, as mentioned in the previous section, a full list of the options can be found in Options for ALS Method. Finally, an stl array containing strings with length of tensor_order+1, where index 0 contains the path for the tensor and the rest the paths for the factors.

Note

- By enabling writeToFile and specifying final_factors_paths in the options object, the resulting factors can be saved in files. Their location will be indicated in the final_factors_paths variable.

```
#include "PARTENSOR.hpp"
int main(int argc, char** argv)
 partensor::Init(argc,argv);
 constexpr std::size_t tensor_order = 3;
 constexpr std::size t rank = 2;
 using Tensor = partensor::Tensor<tensor_order>;
 using Status = partensor::Status<Tensor>;
 using Options = partensor::Options<Tensor>;
 using Constraint = partensor::Constraint;
 std::array<int,tensor_order> tnsDims = {10, 11, 12};
 std::array<std::string, tensor_order+1> paths;
 Options options;
 options.max_iter = 50;
 options.constraints[0] = Constraint::nonnegativity;
 options.constraints[1] = Constraint::unconstrained;
options.constraints[2] = Constraint::orthogonality;
 paths[0] = "../data/tns.bin";
paths[1] = "../data/A.bin";
 paths[2] = "../data/B.bin";
 paths[3] = "../data/C.bin";
 Status status = partensor::cpdDimTree(tnsDims, rank, paths, options);
 for(std::size_t i=0; i<tensor_order; ++i)
std::cout « "\n factor " « i « "\n" « status.factors[i] « std::endl;</pre>
 return 0:
```

1.1.2.2 Parallel Policy with MPI

1.1.2.2.1 Implementations with Randomly Generated Data In this case, the tensor is already stored in a Tensor data structure. This tensor can be generated randomly using makeTensor, implemented in DataGeneration.hpp, as in the following example. More information about functions to generate pseudo random data can be found in Data Generation. The user can then specify some options to execute the algorithm. A full list resides here Options for ALS Method.

Note

In the options list, the proc_per_mode array can be used only in an MPI environment.

The initial factors are created either randomly or an stl array containing them, can be passed as a parameter. These factors must be stored in Matrix or Tensor < 2 > data structure, and can also be randomly created using makeFactors, which is also in Data Generation. Finally, the rank of the factorization rank is necessary.

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Note

- There are 3 additional implementations, where either the options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_dimtrees_\Limits mpi_options.cpp, cpd_dimtrees_mpi_factorsinit.cpp, cpd_dimtrees_mpi.cpp).

- By enabling writeToFile and specifying final_factors_paths in the options object, the resulting factors can be saved in files. Their location will be indicated in the final_factors_paths variable.

```
#define USE MPI 1
#include "PARTENSOR, hpp"
int main(int argc, char** argv)
partensor:: Init (argc, argv);
partensor::MPI_Communicator _comm = partensor::Partensor()->MpiCommunicator();
 constexpr std::size_t tensor_order = 3;
 constexpr std::size_t rank = 2;
using Matrix = partensor::Matrix;
using Tensor = partensor::Tensor<tensor_order>;
 using Status = partensor::MpiStatus<Tensor>;
 using Options = partensor::MpiOptions<Tensor>;
 using Constraint = partensor::Constraint;
 std::array<int,tensor_order> tnsDims = {10, 11, 12};
 std::array<Matrix,tensor_order> init_factors;
 Tensor tnsX;
 Options options;
 options.max_iter = 50;
 options.constraints[0] = Constraint::nonnegativity;
 options.constraints[1] = Constraint::unconstrained;
 options.constraints[2] = Constraint::orthogonality;
 partensor::makeTensor(tnsDims, options.constraints, rank, tnsX);
 partensor::makeFactors(tnsDims, options.constraints, rank, init_factors);
 Status status = partensor::cpdDimTree(partensor::execution::mpi, tnsX, rank, options, init_factors);
 if(\_comm.rank() == 0)
 for(std::size_t i=0; i<tensor_order; ++i)</pre>
```

1.1.2.2.2 Implementations Reading Tensor/Factors from Files PARTENSOR toolbox provides implementations for these cases, where either the tensor or the factors are stored in files in the disk. They follow, the same implementation as in the previous section. Here, the length of each dimension of the tensor needs to be stored in an stl array, tnsDims. Again, the factorization rank is required. A full list of the options can be found in Options for ALS Method.

Note

In the options list, the proc_per_mode array can be used only in an MPI environment.

Finally, an stl array of length tensor_order+1 is required, which contains strings. The element at index 0 points to the path of the tensor and the rest of the elements point to the paths for the factors respectively.

- There are 3 additional implementations, where either the options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_mpi_options can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_mpi_options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options and the initial factors. There are tests for each of these cases in the test directory (cpd_mpi_options can be ignored and the default values can be used, or start with randomly generated factors. A user can also run tests without specifying the options can be used, or start with randomly generated factors. There are tests for each of these cases in the test directory (cpd_mpi_options can be used.)
- By enabling writeToFile and specifying final_factors_paths in the options object, the resulting factors can be saved in files. Their location will be indicated in the final_factors_paths variable.

```
#define USE_MPI 1
#include "PARTENSOR.hpp"
int main(int argc, char** argv)
{
   partensor::Init(argc,argv);
   partensor::MPI_Communicator _comm = partensor::Partensor()->MpiCommunicator();
   constexpr std::size_t tensor_order = 3;
   constexpr std::size_t rank = 2;
   using Tensor = partensor::Tensor<tensor_order>;
   using Status = partensor::MpiStatus<Tensor>;
   std::array<int,tensor_order> tnsDims = {10, 11, 12};
   std::string path = "path to where your Tensor file is located";
   Status status = partensor::cpdDimTree(partensor::execution::mpi, tnsDims, rank, path);
   if(_comm.rank() == 0)
   {
    for(std::size_t i=0; i<tensor_order; ++i)
    std::cout « "\n factor " « i « "\n" « status.factors[i] « std::endl;
   }
   return 0;
}</pre>
```

1.1.3 Options for ALS Method

The following list specifies all the parameters the user can change. Each variable takes a default value.

For further information check PARTENSOR_basic.hpp in struct Options.

- method, Currently, ONLY the Alternating Least Squares (ALS) is available.
- constraints, stl array with constraints (Constants.hpp) for each factor.
- threshold error, when the relative cost function is below this value the algorithm terminates.
- nesterov_delta_1, terminating condition parameter for the Nesterov-type algorithm (NesterovMNLS.hpp)
 based on the Karush Kuhn Tucker conditions.
- nesterov_delta_2, terminating condition parameter for the Nesterov-type algorithm (NesterovMNLS.hpp) based on the Karush Kuhn Tucker conditions.
- max_iter, maximum number of AO (Alternating Optimization) iterations.
- normalization, boolean variable that specifies if factors will be normalized after updating all factors.
- acceleration, boolean variable that specifies if an acceleration step takes place.
- accel_coeff, ONLY if acceleration is enabled then it is used to compute the acceleration step.
- accel_fail, ONLY if acceleration is enabled, describes after how many failures the accel_coeff will be increased.
- · writeToFile, boolean variable that enables the user to save the final factors to files in the disk.
- final_factors_paths, ONLY if writeToFile is enabled, a stl array containing the paths where the resulting factors will be saved.
- proc_per_mode, ONLY if mpi is enabled, then it specifies the communication grid.

Warning

Variable's final_factors_paths default values may not exist in your system, or replace the existing ones.

1.2 Completion

This is a user guide of how to use Partensor completion functions.

The problem of tensor completion arises in many modern applications, such as machine learning, signal processing, and scientific computing, where our aim is to estimate missing values in multi-way data, using only the available elements and structural properties of the data. Matrix completion problems are closely related to recommendation problems, which can be viewed as completing a partially observable matrix whose entries are ratings. Matrix factorization was empirically shown to be a better model than traditional nearest-neighbour based approaches in the Netflix Prize competition. In many real world applications, when nonnegativity constraints are imposed to the factorization/completion, the results have more natural interpretations. In this work, we focus on multiway data and Nonnegative Tensor Completion (NTC). Similar to the matrix case, we employ factorization techniques to provide accurate recommendations. Other approaches for contextual recommendations use context as a means to pre-filter or postfilter the recommendations made.

- General Tensor Completion
- General Tensor Completion using Stochastic Methods
- · Options for GTC

1.2.1 General Tensor Completion

This is a simple user guide of how to use the General Tensor Completion. In this implementation, the Matrix and Tensor Modules from Eigen are used. In all cases of Sequential Policy the function needs a gcc compiler, Eigen library, and spdlog library, as specified in the library requirements. For the Parallel Policy with MPI case, Boost library and either OpenMPI or MPICH are additionally necessary for the tests to be executed, as specified in the library requirements.

The CMakeLists.txt in the test directory can be used as a guide.

1.2.1.1 Sequential Policy

1.2.1.1.1 Implementations with Randomly Generated Data In this case, the tensor is already stored in a Matrix data structure in a compressed format. This tensor can either be read from a file, using read function from ReadWrite.hpp, or generated randomly as in the following example. The user can then specify some options to execute the algorithm. A full list can be found in Options for GTC. The initial factors are created either randomly or an stl array containing them, can be passed as a parameter. These factors must be stored in Matrix data structure, and can also be read from files as the tensor or randomly created using makeFactors. The rank of the factorization rank is required.

Note

```
#include <iostream>
include <cstdlib>
#include "PARTENSOR.hpp"
using namespace partensor;
int main(int argc, char** argv)
static constexpr std::size_t TnsSize = 3;
const std::size_t R = 10;
 const int nnz = 3000;
 std::array<int, TnsSize> tnsDims = {50, 50, 50};
using SparseTensor = partensor::SparseTensor<TnsSize>;
using DataType = SparseTensorTraits<SparseTensor>::DataType;
using Matrix = SparseTensorTraits<SparseTensor>::MatrixType;
using MatrixArray = SparseTensorTraits<SparseTensor>::MatrixArray;
 using Constraints = SparseTensorTraits<SparseTensor>::Constraints;
using Status = partensor::SparseStatus<TnsSize,execution::sequenced_policy,SparseDefaultValues>;
using Options = partensor::SparseOptions<TnsSize,execution::sequenced_policy,SparseDefaultValues>;
Constraints constraints;
MatrixArray factorsInit;
 Matrix Ratings_Base_T(static_cast<int>(TnsSize)+1, nnz);
 std::string path;
 for (int mode = 0; mode < static_cast<int>(TnsSize) + 1; mode++)
 if (mode < static cast<int>(TnsSize))
 for (int counter=0; counter<nnz; counter++)</pre>
Ratings_Base_T(mode, counter) = rand() % (tnsDims[mode]);
else
 for (int counter=0; counter<nnz; counter++)</pre>
Ratings_Base_T(mode, counter) = static_cast<double>(rand()) / RAND_MAX;
std::fill(constraints.begin(), constraints.end(), Constraint::nonnegativity);
 makeFactors(tnsDims, constraints, R, factorsInit);
Options opt;
opt.rank = R;
opt.tnsDims = tnsDims;
opt.nonZeros = nnz;
opt.constraints = constraints;
 opt.acceleration = false;
 opt.max_nesterov_iter = 20;
opt.initialized_factors = true;
opt.factorsInit = factorsInit;
opt.read_factors_from_file = false;
opt.writeToFile = false;
Status s1 = partensor::gtc(ptl::execution::seq, Ratings_Base_T, opt);
 std::cout « "Relative cost function: " « s1.f_value/s1.frob_tns « std::endl;
 return 0;
```

1.2.1.1.2 Implementations Reading Tensor from File PARTENSOR toolbox provides also more compact implementations, when the Tensor to be factorized is stored in a file. Follows, the same implementation as the previous section, but in this case the Tensor and the initialized factors are stored in files in the disk. In this case the length of each dimension of the tensor is needed to be stored in an stl array tnsDims. Again the factorization rank is essential. As for the options, as mentioned in the previous section, a full list of the options can be found in Options for GTC.

Note

```
#include <iostream>
include <cstdlib>
#include "PARTENSOR.hpp"
using namespace partensor;
int main(int argc, char** argv)
static constexpr std::size_t TnsSize = 3;
const std::size_t R = 10;
 const int nnz = 3000;
 std::array<int, TnsSize> tnsDims = {50, 50, 50};
using SparseTensor = partensor::SparseTensor<TnsSize>;
using DataType = SparseTensorTraits<SparseTensor>::DataType;
using Matrix = SparseTensorTraits<SparseTensor>::MatrixType;
using MatrixArray = SparseTensorTraits<SparseTensor>::MatrixArray;
 using Constraints = SparseTensorTraits<SparseTensor>::Constraints;
 using Status = partensor::SparseStatus<TnsSize,execution::sequenced_policy,SparseDefaultValues>;
using Options = partensor::SparseOptions<TnsSize,execution::sequenced_policy,SparseDefaultValues>;
Constraints constraints;
 std::string path;
 std::fill(constraints.begin(), constraints.end(), Constraint::nonnegativity);
 Options opt;
 opt.rank = R;
 opt.tnsDims = tnsDims;
opt.nonZeros = nnz;
opt.constraints = constraints;
opt.acceleration = false;
opt.max_nesterov_iter = 20;
opt.ratings_path = "../data/Ratings_Base_T.bin";
opt.initialized_factors = false;
opt.read_factors_from_file = false;
opt.writeToFile = false;
Status s1 = partensor::gtc(ptl::execution::seq, opt);
std::cout « "Relative cost function:
                                         " « sl.f_value/sl.frob_tns « std::endl;
```

1.2.1.2 Parallel Policy with MPI

1.2.1.2.1 Implementations with Randomly Generated Data In this case, the tensor is already stored in a Matrix data structure in a compressed format. This tensor can be generated randomly as in the following example. The user can then specify some options to execute the algorithm. A full list resides here Options for GTC.

Note

In the options list, the proc_per_mode array can be used only in an MPI environment.

The initial factors are created either randomly or an stl array containing them, can be passed as a parameter. These factors must be stored in Matrix data structure, and can also be randomly created using makeFactors, which is also in Data Generation. Finally, the rank of the factorization rank is necessary.

Note

```
#define USE_MPI 1
 include <iostream>
#include <cstdlib>
#include "PARTENSOR.hpp"
using namespace partensor;
int main(int argc, char** argv)
 static constexpr std::size_t TnsSize = 3;
 const std::size_t R = 10;
 const int nnz = 3000;
 std::array<int, TnsSize> tnsDims = {50, 50, 50};
 using SparseTensor = partensor::SparseTensor<TnsSize>;
using DataType = SparseTensorTraits<SparseTensor>::DataType;
 using Matrix = SparseTensorTraits<SparseTensor>::MatrixType;
 using MatrixArray = SparseTensorTraits<SparseTensor>::MatrixArray;
using Constraints = SparseTensorTraits<SparseTensor>::Constraints;
 using Status = partensor::MpiSparseStatus<TnsSize>;
using Options = partensor::MpiSparseOptions<TnsSize>;
 Constraints constraints;
 MatrixArray factorsInit;
 Matrix Ratings_Base_T(static_cast<int>(TnsSize)+1, nnz);
 std::array<int, TnsSize> procs = {2,2,2};
for (int mode = 0; mode < static_cast<int>(TnsSize) + 1; mode++)
 if (mode < static_cast<int>(TnsSize))
 for (int counter=0; counter<nnz; counter++)
 Ratings_Base_T(mode, counter) = rand() % (tnsDims[mode]);
 for (int counter=0; counter<nnz; counter++)</pre>
 Ratings_Base_T(mode, counter) = static_cast<double>(rand()) / RAND MAX;
 std::fill(constraints.begin(), constraints.end(), Constraint::nonnegativity);
 makeFactors(tnsDims, constraints, R, factorsInit);
 ptl::MPI_Communicator _comm = ptl::Partensor()->MpiCommunicator();
 Options opt;
 opt.proc_per_mode = procs;
opt.rank = R;
 opt.tnsDims = tnsDims;
 opt.nonZeros = nnz;
 opt.max_nesterov_iter = 20;
 opt.constraints = constraints;
opt.acceleration = true;
 opt.initialized_factors = true;
 opt.factorsInit = factorsInit;
 opt.read_factors_from_file = false;
 ptl::Init(argc,argv);
 Status s1 = partensor::gtc(ptl::execution::mpi, Ratings_Base_T, opt);
if(_comm.rank() == 0)
 std::cout « "Relative cost function: " « sl.f_value/sl.frob_tns « std::endl;
 return 0:
```

1.2.1.2.2 Implementations Reading Tensor from File PARTENSOR toolbox provides implementations for these cases, where the tensor is stored in a file in the disk. They follow, the same implementation as in the previous section. Here, the length of each dimension of the tensor needs to be stored in an stl array, tnsDims. Again, the factorization rank is required. A full list of the options can be found in Options for GTC.

Note

In the options list, the proc_per_mode array can be used only in an MPI environment.

```
#define USE_MPI 1
#include <iostream>
#include <cstdlib>
#include "PARTENSOR.hpp"
using namespace partensor;
int main(int argc, char** argv)
 static constexpr std::size_t TnsSize = 3;
 const std::size_t R = 10;
 const int nnz = 3000;
 std::array<int, TnsSize> tnsDims = {50, 50, 50};
 using SparseTensor = partensor::SparseTensor<TnsSize>;
 using DataType = SparseTensorTraits<SparseTensor>::DataType;
 using Matrix = SparseTensorTraits<SparseTensor>::MatrixType;
 using MatrixArray = SparseTensorTraits<SparseTensor>::MatrixArray;
using Constraints = SparseTensorTraits<SparseTensor>::Constraints;
 using Status = partensor::MpiSparseStatus<TnsSize>;
using Options = partensor::MpiSparseOptions<TnsSize>;
 Constraints constraints;
 std::string path;
 std::array<int, TnsSize> procs = {2,2,2};
 std::fill(constraints.begin(), constraints.end(), Constraint::nonnegativity);
 ptl::MPI_Communicator _comm = ptl::Partensor()->MpiCommunicator();
 Options opt;
 opt.proc_per_mode = procs;
 opt.rank = R;
 opt.tnsDims = tnsDims;
 opt.nonZeros = nnz;
 opt.max_nesterov_iter = 20;
 opt.constraints = constraints;
 opt.acceleration = true;
opt.ratings_path = "../data/Ratings_Base_T.bin";
 opt.initialized_factors = false;
 opt.read_factors_from_file = false;
 ptl::Init(argc,argv);
 Status s1 = partensor::qtc(ptl::execution::mpi, opt);
 if(comm.rank() == 0)
 std::cout « "Relative cost function: " « s1.f_value/s1.frob_tns « std::endl;
 return 0:
```

1.2.1.3 Parallel Policy with OpenMP

1.2.1.3.1 Implementations with Randomly Generated Data In this case, the tensor is already stored in a Matrix data structure in a compressed format. This tensor can be generated randomly as in the following example. The user can then specify some options to execute the algorithm. A full list resides here Options for GTC.

Furthermore, an stl array, containing the initial factors, can be passed as a parameter. These factors must be stored in Matrix data structure. They can also be randomly generated using makeFactors, which is also defined in Data Generation. Finally, the rank of the factorization rank is required.

Note

```
#define USE_OPENMP 1
#define EIGEN_DONT_PARALLELIZE
#include <iostream>
#include <cstdlib>
#include "PARTENSOR.hpp"
using namespace partensor;
int main(int argc, char** argv)
 static constexpr std::size_t TnsSize = 3;
 const std::size_t R = 10;
 const int nnz = 3000;
std::array<int, TnsSize> tnsDims = {50, 50, 50};
 using SparseTensor = partensor::SparseTensor<TnsSize>;
 using DataType = SparseTensorTraits<SparseTensor>::DataType;
 using Matrix = SparseTensorTraits<SparseTensor>::MatrixType;
 using MatrixArray = SparseTensorTraits<SparseTensor>::MatrixArray;
using Constraints = SparseTensorTraits<SparseTensor>::Constraints;
 using Status = partensor::OmpSparseStatus<TnsSize>;
 using Options = partensor::OmpSparseOptions<TnsSize>;
 Constraints constraints;
 MatrixArray factorsInit;
 Matrix Ratings_Base_T(static_cast<int>(TnsSize)+1, nnz);
 for (int mode = 0; mode < static_cast<int>(TnsSize) + 1; mode++)
 if (mode < static_cast<int>(TnsSize))
 for (int counter=0; counter<nnz; counter++)
 Ratings_Base_T(mode, counter) = rand() % (tnsDims[mode]);
 for (int counter=0; counter<nnz; counter++)</pre>
 Ratings_Base_T(mode, counter) = static_cast<double>(rand()) / RAND MAX;
 std::fill(constraints.begin(), constraints.end(), Constraint::nonnegativity);
 makeFactors(tnsDims, constraints, R, factorsInit);
 Options opt;
 opt.rank = R;
 opt.tnsDims = tnsDims;
 opt.nonZeros = nnz;
 opt.constraints = constraints;
 opt.acceleration = false;
 opt.max_nesterov_iter = 20;
 opt.initialized_factors = true;
 opt.factorsInit = factorsInit;
 opt.read_factors_from_file = false;
 opt.writeToFile = false;
 Status s1 = partensor::gtc(ptl::execution::omp, Ratings_Base_T, opt);
std::cout « "Relative cost function: " « s1.f_value/s1.frob_tns « std::endl;
 return 0:
```

1.2.1.3.2 Implementations Reading Tensor/Factors from Files PARTENSOR toolbox provides implementations for these cases, where the tensor is stored in a file in the disk. They follow, the same implementation as in the previous section. Here, the length of each dimension of the tensor needs to be stored in an stl array, tnsDims. Again, the factorization rank is required. A full list of the options can be found in Options for GTC.

Note

1.2.2 General Tensor Completion using Stochastic Methods

This is a simple user guide of how to use the General Tensor Completion. In this implementation, the Matrix and Tensor Modules from Eigen are used. In all cases of Sequential Policy the function needs a gcc compiler, Eigen library, and spdlog library, as specified in the library requirements. For the Parallel Policy with MPI case, Boost library and either OpenMPI or MPICH are additionally necessary for the tests to be executed, as specified in the library requirements.

The CMakeLists.txt in the test directory can be used as a guide.

1.2.2.1 Sequential Policy

In this case, the tensor is already stored in a Matrix data structure in a compressed format. This tensor can either be read from a file, using read function from ReadWrite.hpp, or generated randomly as in the following example. The user can then specify some options to execute the algorithm. A full list can be found in Options for GTC. The initial factors are created either randomly or an stl array containing them, can be passed as a parameter. These factors must be stored in Matrix data structure, and can also be read from files as the tensor or randomly created using makeFactors. The rank of the factorization rank is required.

Note

- By enabling writeToFile and specifying final_factors_paths in the options object, the resulting factors can be saved in files. Their location will be indicated in the final_factors_paths variable.

```
#include <iostream>
#include <cstdlib>
#include "PARTENSOR.hpp"
using namespace partensor;
int main(int argc, char** argv)
static constexpr std::size_t TnsSize = 3;
const std::size_t R = 10;
 const int nnz = 3000;
 std::array<int, TnsSize> tnsDims = {50, 50, 50};
using SparseTensor = partensor::SparseTensor<TnsSize>;
using DataType = SparseTensorTraits<SparseTensor>::DataType;
using Matrix = SparseTensorTraits<SparseTensor>::MatrixType;
 using MatrixArray = SparseTensorTraits<SparseTensor>::MatrixArray;
 using Constraints = SparseTensorTraits<SparseTensor>::Constraints;
using Status = partensor::SparseStatus<TnsSize,execution::sequenced_policy,SparseDefaultValues>;
using Options = partensor::SparseOptions<TnsSize,execution::sequenced_policy,SparseDefaultValues>;
Constraints constraints:
Matrix Ratings_Base_T(static_cast<int>(TnsSize)+1, nnz);
 for (int mode = 0; mode < static_cast<int>(TnsSize) + 1; mode++)
 if (mode < static cast<int>(TnsSize))
 for (int counter=0; counter<nnz; counter++)
 Ratings_Base_T(mode, counter) = rand() % (tnsDims[mode]);
 else
 for (int counter=0; counter<nnz; counter++)</pre>
 Ratings Base T(mode, counter) = static cast<double>(rand()) / RAND MAX;
 std::fill(constraints.begin(), constraints.end(), Constraint::nonnegativity);
Options opt;
 opt.rank = R;
 opt.tnsDims = tnsDims;
 opt.nonZeros = nnz;
opt.constraints = constraints;
opt.acceleration = false;
opt.max_nesterov_iter = 20;
 opt.c_stochastic_perc = 0.5;
 opt.initialized_factors = false;
 opt.read_factors_from_file = false;
 opt.writeToFile = false;
```

Generatêd by Doxygen partensor::gtc_stochastic(ptl::execution::seq, Ratings_Base_T, opt);
std::cout « "Relative cost function: " « sl.f_value/sl.frob_tns « std::endl;
return 0;
}

1.2.2.2 Parallel Policy with MPI

1.2.2.2.1 Parallel Policy with MPI In this case, the tensor is already stored in a Matrix data structure in a compressed format. This tensor can be generated randomly as in the following example. The user can then specify some options to execute the algorithm. A full list resides here Options for GTC.

Note

In the options list, the proc_per_mode array can be used only in an MPI environment.

The initial factors are created either randomly or an stl array containing them, can be passed as a parameter. These factors must be stored in Matrix data structure, and can also be randomly created using makeFactors, which is also in Data Generation. Finally, the rank of the factorization rank is necessary.

Note

```
#define USE_MPI 1
#include <iostream>
#include <cstdlib>
#include "PARTENSOR.hpp"
using namespace partensor;
int main(int argc, char** argv)
 static constexpr std::size_t TnsSize = 3;
 const std::size_t R = 10;
 const int nnz = 3000;
 std::array<int, TnsSize> tnsDims = {50, 50, 50};
using SparseTensor = partensor::SparseTensor<TnsSize>;
using DataType = SparseTensorTraits<SparseTensor>::DataType;
 using Matrix = SparseTensorTraits<SparseTensor>::MatrixType;
 using MatrixArray = SparseTensorTraits<SparseTensor>::MatrixArray;
using Constraints = SparseTensorTraits<SparseTensor>::Constraints;
using Status = partensor::MpiSparseStatus<TnsSize>;
using Options = partensor::MpiSparseOptions<TnsSize>;
 Constraints constraints;
 Matrix Ratings_Base_T(static_cast<int>(TnsSize)+1, nnz);
 std::array<int, TnsSize> procs = {2,2,2};
 for (int mode = 0; mode < static_cast<int>(TnsSize) + 1; mode++)
 if (mode < static cast<int>(TnsSize))
 for (int counter=0; counter<nnz; counter++)</pre>
 Ratings_Base_T(mode, counter) = rand() % (tnsDims[mode]);
 else
 for (int counter=0; counter<nnz; counter++)</pre>
 Ratings Base T(mode, counter) = static cast<double>(rand()) / RAND MAX;
 std::fill(constraints.begin(), constraints.end(), Constraint::nonnegativity);
 ptl::MPI_Communicator _comm = ptl::Partensor()->MpiCommunicator();
 Options opt;
 opt.proc_per_mode = procs;
 opt.rank = R;
 opt.tnsDims = tnsDims;
 opt.nonZeros = nnz;
 opt.max_nesterov_iter = 20;
 opt.c_stochastic_perc = 0.5;
 opt.constraints = constraints;
opt.acceleration = true;
 opt.initialized_factors = false;
 opt.read_factors_from_file = false;
 ptl::Init(argc,argv);
 Status s1 = partensor::gtc_stochastic(ptl::execution::mpi, Ratings_Base_T, opt);
 if(\_comm.rank() == 0)
 std::cout « "Relative cost function: " « s1.f_value/s1.frob_tns « std::endl;
 return 0;
```

1.2.2.3 Parallel Policy with OpenMP

In this case, the tensor is already stored in a Matrix data structure in a compressed format. This tensor can be generated randomly as in the following example. The user can then specify some options to execute the algorithm. A full list resides here Options for GTC.

Furthermore, an stl array, containing the initial factors, can be passed as a parameter. These factors must be stored in Matrix data structure. They can also be randomly generated using makeFactors, which is also defined in Data Generation. Finally, the rank of the factorization rank is required.

Note

```
#define USE_OPENMP 1
#define EIGEN_DONT_PARALLELIZE
#include <iostream>
#include <cstdlib>
#include "PARTENSOR.hpp"
using namespace partensor;
int main(int argc, char** argv)
 static constexpr std::size_t TnsSize = 3;
 const std::size_t R = 10;
 const int nnz = 3000;
std::array<int, TnsSize> tnsDims = {50, 50, 50};
 using SparseTensor = partensor::SparseTensor<TnsSize>;
 using DataType = SparseTensorTraits<SparseTensor>::DataType;
 using Matrix = SparseTensorTraits<SparseTensor>::MatrixType;
 using MatrixArray = SparseTensorTraits<SparseTensor>::MatrixArray; using Constraints = SparseTensorTraits<SparseTensor>::Constraints;
 using Status = partensor::OmpSparseStatus<TnsSize>;
 using Options = partensor::OmpSparseOptions<TnsSize>;
 Constraints constraints;
 Matrix Ratings_Base_T(static_cast<int>(TnsSize)+1, nnz);
 for (int mode = 0; mode < static_cast<int>(TnsSize) + 1; mode++)
 if (mode < static cast<int>(TnsSize))
 for (int counter=0; counter<nnz; counter++)</pre>
 Ratings_Base_T(mode, counter) = rand() % (tnsDims[mode]);
 else
 for (int counter=0; counter<nnz; counter++)</pre>
 Ratings_Base_T(mode, counter) = static_cast<double>(rand()) / RAND_MAX;
 std::fill(constraints.begin(), constraints.end(), Constraint::nonnegativity);
 Options opt;
 opt.rank = R;
 opt.tnsDims = tnsDims;
 opt.nonZeros = nnz;
 opt.constraints = constraints;
 opt.acceleration = false;
 opt.max_nesterov_iter = 20;
 opt.c_stochastic_perc = 0.5;
 opt.initialized_factors = false;
 opt.read_factors_from_file = false;
 opt.writeToFile = false;
 Status s1 = partensor::gtc_stochastic(ptl::execution::omp, Ratings_Base_T, opt); std::cout « "Relative cost function: " « s1.f_value/s1.frob_tns « std::endl;
 return 0;
```

1.2.3 Options for GTC

The following list specifies all the parameters the user can change. Each variable takes a default value.

For further information check PARTENSOR_basic.hpp in struct SparseOptions.

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- rank, the rank of the decomposition.
- tnsDims, an array with the dimensions of the tensor.
- nonZeros, the number of non-zeros in the sparse tensor.
- initialized factors, a boolean that we set to true if we want to initialize the factors.
- read factors from file, a boolean that we set to true if we want to read initialized factors from a file.
- factorsInit, an array of Matrices with the initialized factors.
- method, currently, ONLY the Alternating Least Squares (ALS) is available.
- constraints, stl array with constraints (Constants.hpp) for each factor.
- threshold error, when the relative cost function is below this value the algorithm terminates.
- nesterov_delta_1, terminating condition parameter for the Nesterov-type algorithm (NesterovMNLS.hpp) based on the Karush Kuhn Tucker conditions.
- nesterov_delta_2, terminating condition parameter for the Nesterov-type algorithm (NesterovMNLS.hpp) based on the Karush Kuhn Tucker conditions.
- max nesterov_iter, maximum number of nesterov algorithm iterations.
- c_stochastic_perc, option for stochastic version.
- lambdas, option for nesterov algorithm.
- max_iter, maximum number of AO (Alternating Optimization) iterations.
- max duration, maximum duration.
- normalization, boolean variable that specifies if factors will be normalized after updating all factors.
- acceleration, boolean variable that specifies if an acceleration step takes place.
- averaging,
- accel_coeff, ONLY if acceleration is enabled then it is used to compute the acceleration step.
- accel_fail, ONLY if acceleration is enabled, describes after how many failures the accel_coeff will be increased.
- writeToFile, boolean variable that enables the user to save the final factors to files in the disk.
- final_factors_paths, ONLY if writeToFile is enabled, a stl array containing the paths where the resulting factors will be saved.
- ratings_path, contains the path of the compressed sparse tensor.
- initial factors paths, a stl array containing the paths where the initialised factors are saved.
- proc_per_mode, ONLY if mpi is enabled, then it specifies the communication grid.

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Warning

Variable's final_factors_paths default values may not exist in your system, or replace the existing ones

1.3 Matrix and Tensor Operations

The Partensor library also provides the following operations,

- · Element-wise Product
- Khatri-Rao Product
- · Kronecker Product
- · Tensor Matricization
- Data Generation

1.3.1 Element-wise Product

Given two 33 matrices ${\bf A}$ and ${\bf B}$, the Hadamard or Element-wise product is defined as

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} . * \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix} = \begin{bmatrix} a_{11} \, b_{11} & a_{12} \, b_{12} & a_{13} \, b_{13} \\ a_{21} \, b_{21} & a_{22} \, b_{22} & a_{23} \, b_{23} \\ a_{31} \, b_{31} & a_{32} \, b_{32} & a_{33} \, b_{33} \end{bmatrix}.$$

The library provides an implementation of the Hadamard product between 2 matrices, but also expands the operation for more than 2 matrices. In CwiseProd.hpp we describe the implementation, which is computed according to the formula

$$H=A_1 \ . * \ A_2 \ . * \ \cdots \ . * \ A_n$$

1.3.1.1 How to use this function

```
#include "PARTENSOR.hpp"
using namespace partensor;
int main()
const int row = 5;
 const int col = 5;
Matrix A(row, col);
Matrix B(row, col);
Matrix C(row, col);
Matrix D(row, col);
 generateRandomMatrix(A);
 generateRandomMatrix(B);
 generateRandomMatrix(C);
 generateRandomMatrix(D);
 Matrix result_2(row, col);
 Matrix result_3(row, col);
 Matrix result_4(row, col);
  esult_2 = CwiseProd(A, B);
 result_3 = CwiseProd(A, B, C);
 result_4 = CwiseProd(A, B, C, D);
return 0:
```

1.3.1.2 Comments on the Example

First of all, the rows and the columns of all four matrices are initialized. Then, these matrices are generated randomly, using the <code>generateRandomMatrix</code> function. Then 3 more matrices are initialized in order to store the results. Finally, the computation of the Hadamard product is performed, between 2, 3 and 4 matrices.

Note

- The .* symbol denotes the Element-wise operation.
- Because CwiseProd is a variadic function, there is no limitation on how many Matrices can be passed as input arguments.

1.3.2 Khatri-Rao Product

The Khatri-Rao product is defined as the column-wise Kronecker product. In other words, given an MN matrix ${\bf A}$ and a PN matrix ${\bf B}$, the Khatri-Rao product is defined as

$$\mathbf{A} \odot \mathbf{B} = [\mathbf{a_1} \otimes \mathbf{b_1} \, \mathbf{a_2} \otimes \mathbf{b_2} \cdots \, \mathbf{a_n} \otimes \mathbf{b_n}]$$

which is an MPN matrix.

The library provides an implementation of the Khatri-Rao product between 2 matrices, but also expands the operation for more than 2 matrices. In KhatriRao.hpp, the implementation is described. The mathematical formula to compute the Khatri-Rao product follows,

$$Krao = A_1 \odot A_2 \odot \cdots \odot A_n$$

1.3.2.1 How to use this function

```
#include "PARTENSOR.hpp"
using namespace partensor;
int main()
 const int row = 10;
 const int col = 4;
 Matrix A(row, col);
 Matrix B(row, col);
 Matrix C(row, col);
Matrix D(row, col);
 generateRandomMatrix(A);
 generateRandomMatrix(B);
 generateRandomMatrix(C);
 generateRandomMatrix(D);
Matrix result_2(row*row, col);
Matrix result_3(row*row*row, col);
Matrix result_4(row*row*row*row, col);
result_2 = KhatriRao(A, B);
result_3 = KhatriRao(A, B, C);
 result_4 = KhatriRao(A, B, C, D);
 return 0:
```

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1.3.2.2 Comments on the Example

First of all, the rows and the columns of all four matrices are initialized. Then, these matrices are generated randomly using with <code>generateRandomMatrix</code> function. Then 3 more matrices initialized in order to store the results. Finally, the computation of Khatri-Rao product is performed, between 2, 3 and 4 matrices.

Note

- The ⊗ symbol denotes the Kronecker operation, while ⊙ symbol denotes the Khatri-Rao operation.
- Because KhatriRao is a variadic function, there is no limitation on how many Matrices can be passed as input arguments

1.3.3 Kronecker Product

Given an MN matrix ${\bf A}$ and a PQ matrix ${\bf B}$, the Kronecker product is defined as

$$\mathbf{A} \otimes \mathbf{B} = egin{bmatrix} a_{11}\mathbf{B} & a_{12} & \mathbf{B} & \cdots & a_{1N} & \mathbf{B} \\ a_{21}\mathbf{B} & a_{22} & \mathbf{B} & \cdots & a_{2N} & \mathbf{B} \\ dots & dots & \ddots & \ddots & dots \\ a_{M1}\mathbf{B} & a_{M2} & \mathbf{B} & \cdots & a_{MN} & \mathbf{B} \end{bmatrix}$$

which is an MPNQ matrix.

The library provides an implementation of the Kronecker product between 2 matrices, but also expands the operation for more than 2 matrices. In Kronecker.hpp the implementation is described, according to the mathematical formula

$$\mathbf{Kr} = \mathbf{A_1} \otimes \mathbf{A_2} \otimes \cdots \otimes \mathbf{A_n}$$

1.3.3.1 How to use this function

```
#include "PARTENSOR.hpp"
using namespace partensor;
int main()
const int row = 5:
 const int col = 4;
 Matrix A(row, col);
 Matrix B(row, col);
 Matrix C(row, col);
 Matrix D(row, col);
 generateRandomMatrix(A);
 generateRandomMatrix(B);
 generateRandomMatrix(C);
 generateRandomMatrix(D);
 Matrix result_2(row*row, col*col);
Matrix result_3(row*row*row, col*col*col);
Matrix result_4(row*row*row*row, col*col*col*col);
 result_2 = Kronecker(A, B);
 result_3 = Kronecker(A, B, C);
result_4 = Kronecker(A, B, C, D);
 return 0;
```

1.3.3.2 Comments on the Example

First of all, the rows and the columns of all four matrices are initialized. Then, these matrices are generated randomly using with <code>generateRandomMatrix</code> function. Then 3 more matrices initialized in order to store the results. Finally, the computation of Kronecker product is performed, between 2, 3 and 4 matrices.

Note

- The \otimes symbol denotes the Kronecker operation.
- Because Kronecker is a variadic function, there is no limitation on how many Matrices can be passed as input arguments.

1.3.4 Tensor Matricization

A tensor $\mathcal{X} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_n \times \cdots \times I_N}$ can be matricized with respect to the n-th mode, namely, the n-mode matricization is the matrix $X_{(n)} \in \mathbb{R}^{I_n \times (\prod_{k \neq n}^N I_k)}$.

The library provides an implementation of this operation in Matricization.hpp.

1.3.4.1 How to use this function

```
#include "PARTENSOR.hpp"
using namespace partensor;
int main()
constexpr std::size t tensor order = 3;
constexpr int dim0 = 3;
constexpr int dim1 = 4;
constexpr int dim2 = 5;
std::array<int,tensor_order> tensor_dims = {dim0, dim1, dim2};
Tensor<tensor_order> tnsX;
tnsX.resize(tensor_dims);
generateRandomTensor(tnsX);
Matrix mat1(dim0, dim1*dim2);
Matrix mat2(dim1, dim0*dim2);
Matrix mat3(dim2, dim0*dim1);
mat1 = Matricization(tnsX, 0);
mat2 = Matricization(tnsX, 1);
mat3 = Matricization(tnsX, 2);
return 0;
```

1.3.4.2 Comments on the Example

First of all, the tensor order TnsSize is initialized. Then, in lines 9–12, a 3D Tensor is defined, with dimensions tnsDims. Then, its entries are drawn from a Uniform distribution in [0,1], with function generateRandom Tensor. This function is implemented in DataGeneration.hpp. In the sequel, 3 matrices are initialized in order to contain the matricizations. Afterwards the operation is performed, in modes 0, 1, and 2 respectively.

Warning

The implementation is supported **ONLY** for Tensors with order in the range of [3-8].

1.3.5 Data Generation

In DataGeneration.hpp, there are implementations for both Matrix and Tensor modules of Eigen for data generation.

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1.3.5.1 Randomly Generated Data for Initialized Matrix

If the user has already initialized a Matrix then, this matrix is filled with data generated from a Uniform distribution in [0,1].

```
#include "PARTENSOR.hpp"
#include <iostream>
using namespace partensor;
int main()
{
   Matrix mat(4,5);
   generateRandomMatrix(mat);
   std::cout « "Matrix\n" « mat « std::endl;
   return 0;
}
```

1.3.5.2 Randomly Generated Data for Initialized Tensor

If the user has already initialized a Tensor then, this tensor is filled with data generated from either

- Uniform distribution in [0,1] or,
- Normal distribution with mean() = 0 and standard deviation() = 1.

```
#include "PARTENSOR.hpp"
#include <iostream>
using namespace partensor;
int main()
{
  constexpr std::size_t tensor_order = 3;
  std::array<int,tensor_order> tnsDims = {10, 11, 12};
  Tensor<tensor_order> tnsX;
  tnsX.resize(tnsDims);
  // zero variable can also be ignored
  generateRandomTensor(tnsX, 0);
  std::cout « "Uniform distribution\n" « tnsX « std::endl;
  generateRandomTensor(tnsX, 1);
  std::cout « "\nNormal distribution\n" « tnsX « std::endl;
  return 0;
}
```

1.3.5.3 Matricization of a Tensor from Factors

In case the factors are available and stored in an stl array, then a Tensor can be created using the <code>generate</code>—<code>Tensor</code> function. There are two implementations available.

1.3.5.3.1 Matricized Tensor If the factors are stored as Matrix type then, use the version that is used in the following example.

```
#include "PARTENSOR.hpp"
#include <iostream
using namespace partensor;
int main()
const int rank = 5;
const int rowA = 10;
const int rowB = 12;
 const int rowC = 15;
Matrix A(rowA, rank);
Matrix B(rowB, rank);
Matrix C(rowC, rank);
generateRandomMatrix(A);
generateRandomMatrix(B);
generateRandomMatrix(C);
 std::array<Matrix, 3> factors = {A, B, C};
Matrix matricized_tensor = generateTensor(0, factors);
std::cout « "Matricization of first mode\n" « matricized_tensor « std::endl;
return 0;
```

1.3.5.3.2 Tensor If the factors are stored as Tensor<2> type then, use the alternative version of the function as follows.

```
#include "PARTENSOR.hpp"
#include <iostream>
using namespace partensor;
int main()
constexpr std::size_t tensor_order = 3;
constexpr std::size_t matrix_order = 2;
using Tensor_2d = Tensor<matrix_order>;
const int rank = 5;
 const int rowA = 10;
 const int rowB = 12;
 const int rowC = 15;
 Tensor_2d A(rowA, rank);
 Tensor 2d B(rowB, rank);
Tensor 2d C(rowC, rank);
generateRandomTensor(A);
generateRandomTensor(B);
 generateRandomTensor(C);
 std::array<Tensor_2d, tensor_order> factors = {A, B, C};
Tensor<tensor_order> tnsX = generateTensor(factors);
std::cout « "Tensor\n" « tnsX « std::endl;
 return 0;
```

In both examples, three matrices are initialized. In the first case the matrices are of Matrix type and are filled with random (double) values, using generateRandomMatrix. In the second case the matrices are of Tensor<2> type and are also filled with double values, using generateRandomTensor. In the first case generateTensor is being called with mode of matricization equal to 0, meaning that the matricization is created with respect to the first dimension of the tensor. In this case, only the stl array needs to be passed as input argument, and the Tensor is returned.

1.3.5.4 Generation of an Array with Factors

The library provides a mechanism to generate an stl array with factors, of either Matrix, Tensor<2> or even FactoDimTree type. In order to generate the factors, the user must provide the desirable constraint (see Constants.hpp), but also row and column dimensions for each factor. The row dimensions should be passed in a stl array, where at each index each factor's first dimension is specified.

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```
#include "PARTENSOR.hpp"
#include <iostream
using namespace partensor;
int main()
constexpr std::size_t tensor_order = 3;
constexpr std::size_t rank = 5;
std::array<int, tensor_order> tensor_dimensions = {12, 10, 20};
 std::array<Constraint, tensor_order> constraints;
\verb|std::fill(constraints.begin(), constraints.end(), Constraint::unconstrained)|;\\
 // In case of Matrix Module
std::array<Matrix, tensor_order> matrix_factors;
makeFactors(tensor_dimensions, constraints, rank, matrix_factors);
std::cout « "matrix_factors[0]\n" « matrix_factors[0] « std::endl;
 // In case of Tensor<2> Module
std::array<Tensor<2>, tensor_order> tensor_factors;
makeFactors(tensor_dimensions, constraints, rank, tensor_factors);
std::cout « "tensor_factors[1] \n" « tensor_factors[1] « std::endl;
   In case of FactorDimTree Module
std::array<FactorDimTree, tensor_order> factors_DimTrees;
makeFactors(tensor_dimensions, constraints, rank, factors_DimTrees);
return 0:
```

Note

FactorDimTree can be found in in DimTrees.hpp and Tensor.hpp.

Warning

- Also, the constraints in all cases cannot take value constant.

1.3.5.5 Generation of a Tensor with Constraints Applied

In case of synthetic data, a tensor can be created with arbitrary dimensions and constraints.

```
#include "PARTENSOR.hpp"
#include <iostream>
int main()
{
   constexpr std::size_t tensor_order = 3;
   constexpr std::size_t rank = 2;
   using Tensor = partensor::Tensor<tensor_order>;
   using Constraint = partensor::Constraint;
   std::array<int,tensor_order> tnsDims = {10, 11, 12};
   std::array<Constraint,tensor_order> constraints;
   Tensor tnsX;
   std::fill(constraints.begin(), constraints.end(), Constraint::unconstrained);
   partensor::makeTensor(tnsDims, constraints, rank, tnsX);
   std::cout « "Tensor \n" « tnsX « std::endl;
   return 0;
}
```

Warning

- Also, the constraints in all cases cannot take value constant.

1.4 Read/Write Data from/in Files

Within the library there are many functions in order to read or write from/in a file, of either Matrix or Tensor variable. There are also implementations for reading a Tensor from a file using the Message Passing Interface (MPI).

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1.4.1 Write To a File

Partensor library provides a function, that can be used to save data in a file. It can be used to save data stored in either Matrix or Tensor type variable.

```
#include "PARTENSOR.hpp"
using namespace partensor;
int main()
constexpr std::size_t tensor_order = 3;
constexpr int dim0 = 2;
 constexpr int dim1 = 5;
 std::array<int,tensor_order> tnsDims = {10, 11, 12};
 int tnsDims_prod = std::accumulate(tnsDims.begin(), tnsDims.end(), 1, std::multiplies<int>());
Matrix mtx(dim0,dim1);
 Tensor<tensor_order> tnsX;
 tnsX.resize(tnsDims);
 generateRandomMatrix(mtx);
 generateRandomTensor(tnsX);
std::cout « "matrix\n" « mtx « std::endl;
std::cout « "\ntensor\n" « tnsX « std::endl;
write(mtx,"../data/matrix.bin",dim0*diml);
write(tnsX,"../data/tensor.bin",tnsDims_prod);
 return 0;
```

1.4.2 Read From a File

Following the previous section, a sequential function is also provided, in order to read from a whole file or only from a part of it. Also, the data can be stored in either Matrix or Tensor type variable.

Note

The following example reads the data written in the previous example (of the write function.)

```
#include "PARTENSOR.hpp"
using namespace partensor;
int main()
{
    constexpr std::size_t tensor_order = 3;
    constexpr int dim0 = 2;
    constexpr int dim1 = 5;
    std::array<int,tensor_order> tnsDims = {10, 11, 12};
    int tnsDims_prod = std::accumulate(tnsDims.begin(), tnsDims.end(), 1, std::multiplies<int>());
    Matrix mtx(dim0,dim1);
    Tensor<tensor_order> tnsX;
    tnsX.resize(tnsDims);
    read("../data/matrix.bin", dim0*dim1, 0, mtx);
    read("../data/tensor.bin", tnsDims_prod, 0, tnsX);
    std::cout « "matrix\n" « mtx « std::end1;
    std::cout « "\ntensor\n" « tnsX « std::end1;
    return 0;
}
```

1.5 Timers

The library provides implementations of different timers. There is a struct Timers in Timers.hpp containing clocks from *time.h*, stl *chrono* library and MPI timer.

An object called timer can be used to call either a function that starts measuring time or getting the time interval that passed since calling the starting timer.

The list of timers follows,

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- stl clock,
- stl chrono high resolution,
- stl chrono steady resolution,
- MPI Wtime.

Chapter 2

Getting Started

This is a very short guide on how to get started with **PARTENSOR** library. In our repository page of our site a pdf of this manual can be downloaded.

2.1 How to "install" Partensor?

Partensor is a header-only library. It does not need to be installed. However, the following libraries are required to build Partensor.

Policies	Libraries	versions
Sequential or Parallel with OpenMP		
	gcc	>= 8.3.0
	Eigen	>= 1.4.1
	spdlog	>= 1.4.1
Parallel with MPI		
	Boost	>= 1.↩
		71.0
	OpenMPI, or	>= 4.0.1
	MPICH	>= 3.2.0

After downloading and installing the necessary libraries, then simply clone the project from our github repository here.

The **include** directory contains the functionality of the Partensor toolbox. Tests are available in the **test** directory that can be built and then executed.

The *CMakeLists.txt* file in the **test** directory can be used for further information.

Note

The user should first specify the exact location of the aforementioned libraries in the project's *CMakeLists.txt* file, in order to compile either the implemented tests or user defined tests.

Finally, there is a header file called PARTENSOR. hpp that contains the functionality of the library, which should be included in the user's tests.

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2.2 A Simple Example

Here we present a simple example to get started.

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```
#include "PARTENSOR.hpp"
int main()
{
  constexpr std::size_t tensor_order = 3;
  constexpr std::size_t rank = 2;
  std::array<int,tensor_order> tensor_dims = {10, 10, 10};
  using Tensor = partensor::Tensor<tensor_order>;
  using Status = partensor::Status<Tensor>;
  Tensor tnsX;
  tnsX.resize(tensor_dims);
  partensor::generateRandomTensor(tnsX);
  Status status = partensor::cpd(tnsX, rank);
  for(std::size_t i=0; i<tensor_order; ++i)
  std::cout « "\n factor " « i « "\n" « status.factors[i] « std::endl;
  return 0;
}</pre>
```

2.3 Important Notes

2.3.1 Log File

For logging in this project, spdlog library is being used as mentioned in the previous section. For every call of a cpd or cpdDimTree function, the cost function value and other information are written in a file located in the log directory, called partensor.txt.

Warning

A directory called **log** must be created before the execution of any test in the main directory of the library.

Note

In case more than one executions of a Partensor function take place, the results will be appended.

2.3.2 Python Utility

Partensor provides a utility in order to print the results of the function that was called, using Python and two Python libraries numpy and matplotlib.

Note

The plot_cost_function.py is directly connected with the Log File in order to print the data.

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Chapter 3

Overview

3.1 Abstract

The scientific and research interest of the Partensor project is the development of efficient algorithms for processing tensors of very large dimensions, their optimal implementation in parallel environments through the development of an integrated software toolbox, and their use in major special applications, such as fMRI.

3.2 Funding

The project is funded by the European Regional Development Fund under the Operational Program "← Competitiveness – Entrepreneurship – Innovation" (NSRF 2014-2020). It is implemented under the action "Research-Develop-Innovate", and running under the Special Management and Implementation Authority for Research, Technological Development and Innovation Actions by the Ministry of Education, Research and Religious Affairs (MIA-RTDI).

The title of this project is "Parallel algorithms and implementations for large scale tensors", with code T1EDK - 03360.

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3.4 References

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 — : Algorithm and Parallel Implementation," Proc. IEEE 19th International Workshop on Signal Processing
 dvances in Wireless Communications (SPAWC), Kalamata, June 2018
- P. A. Karakasis and A. P. Liavas "Alternating Optimization for Tensor Factorization with Orthogonality Constraints: Algorithm and Parallel Implementation," International Conference on High Performance Computing & Simulation (HPCS), Orleans, July 2018

3.5 Links

- For more information about PARTENSOR toolbox visit our site
- In order to use the toolbox, our open source code can be downloaded from the **Github** repository here.

Chapter 4

Tensor Operations

In case the user wishes to explore more with different tensor operations, Partensor library provides the following,

- Data Generation
- · Element-wise Product
- · Khatri-Rao Product
- Kronecker Product
- · Tensor Matricization

4.1 Data Generation

In DataGeneration.hpp, there are implementations for both Matrix and Tensor modules of Eigen for data generation.

4.1.1 Randomly Generated Data for Initialized Matrix

If the user has already initialized a Matrix then, this matrix is filled with data generated from a Uniform distribution in [0,1].

```
#include "PARTENSOR.hpp"
#include <iostream>
using namespace partensor;
int main()
{
   Matrix mat(4,5);
   generateRandomMatrix(mat);
   std::cout « "Matrix\n" « mat « std::endl;
   return 0;
}
```

4.1.2 Randomly Generated Data for Initialized Tensor

If the user has already initialized a Tensor then, this tensor is filled with data generated from either

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- Uniform distribution in [0,1] or,
- Normal distribution with mean() = 0 and standard deviation() = 1.

```
#include "PARTENSOR.hpp"
#include <iostream>
using namespace partensor;
int main()
{
    constexpr std::size_t tensor_order = 3;
    std::array<int,tensor_order> tnsDims = {10, 11, 12};
    Tensor<tensor_order> tnsX;
    tnsX.resize(tnsDims);
    // zero variable can also be ignored
    generateRandomTensor(tnsX, 0);
    std::cout « "Uniform distribution\n" « tnsX « std::endl;
    generateRandomTensor(tnsX, 1);
    std::cout « "\nNormal distribution\n" « tnsX « std::endl;
    return 0;
}
```

4.1.3 Matricization of a Tensor from Factors

In case the factors are available and stored in an stl array, then a Tensor can be created using the $generate \leftarrow Tensor$ function. There are two implementations available.

4.1.3.1 Matricized Tensor

If the factors are stored as Matrix type then, use the version that is used in the following example.

```
#include "PARTENSOR.hpp"
#include <iostream>
using namespace partensor;
int main()
 const int rank = 5;
 const int rowA = 10;
 const int rowB = 12;
 const int rowC = 15;
 Matrix A(rowA, rank);
 Matrix B(rowB, rank);
 Matrix C(rowC, rank);
generateRandomMatrix(A);
 generateRandomMatrix(B);
 generateRandomMatrix(C);
 std::array<Matrix, 3> factors = {A, B, C};
 Matrix matricized_tensor = generateTensor(0, factors);
 std::cout « "Matricization of first mode\n" « matricized_tensor « std::endl;
 return 0;
```

4.1.3.2 Tensor

If the factors are stored as Tensor<2> type then, use the alternative version of the function as follows.

4.1 Data Generation 39

```
#include "PARTENSOR.hpp"
#include <iostream
using namespace partensor;
int main()
constexpr std::size_t tensor_order = 3;
constexpr std::size_t matrix_order = 2;
 using Tensor_2d = Tensor<matrix_order>;
 const int rank = 5;
 const int rowA = 10;
const int rowB = 12;
 const int rowC = 15;
 Tensor_2d A(rowA, rank);
 Tensor_2d B(rowB, rank);
 Tensor_2d C(rowC, rank);
 generateRandomTensor(A);
 generateRandomTensor(B);
 generateRandomTensor(C);
 std::array<Tensor 2d, tensor order> factors = {A, B, C};
 Tensor<tensor_order> tnsX = generateTensor(factors);
 std::cout « "Tensor\n" « tnsX « std::endl;
 return 0;
```

In both examples, three matrices are initialized. In the first case the matrices are of Matrix type and are filled with random (double) values, using generateRandomMatrix. In the second case the matrices are of Tensor<2> type and are also filled with double values, using generateRandomTensor. In the first case generateTensor is being called with mode of matricization equal to 0, meaning that the matricization is created with respect to the first dimension of the tensor. In this case, only the stl array needs to be passed as input argument, and the Tensor is returned.

4.1.4 Generation of an Array with Factors

The library provides a mechanism to generate an stl array with factors, of either Matrix, Tensor<2> or even FactoDimTree type. In order to generate the factors, the user must provide the desirable constraint (see Constants.hpp), but also row and column dimensions for each factor. The row dimensions should be passed in a stl array, where at each index each factor's first dimension is specified.

```
#include "PARTENSOR.hpp"
#include <iostream>
using namespace partensor;
int main()
constexpr std::size_t tensor_order = 3;
 constexpr std::size_t rank = 5;
std::array<int, tensor_order> tensor_dimensions = {12, 10, 20};
std::array<Constraint, tensor_order> constraints;
std::fill(constraints.begin(), constraints.end(), Constraint::unconstrained);
   In case of Matrix Module
std::array<Matrix, tensor_order> matrix_factors;
makeFactors(tensor_dimensions, constraints, rank, matrix_factors);
 std::cout « "matrix_factors[0]\n" « matrix_factors[0] « std::endl;
 // In case of Tensor<2> Module
std::array<Tensor<2>, tensor_order> tensor_factors;
makeFactors(tensor_dimensions, constraints, rank, tensor_factors);
std::cout « "tensor_factors[1] \n" « tensor_factors[1] « std::endl;
   In case of FactorDimTree Module
std::array<FactorDimTree, tensor_order> factors_DimTrees;
makeFactors(tensor_dimensions, constraints, rank, factors_DimTrees);
std::cout « "factors_DimTrees[2]\n" « factors_DimTrees[2].factor « std::endl;
return 0;
```

Note

FactorDimTree can be found in in DimTrees.hpp and Tensor.hpp.

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Warning

- Also, the constraints in all cases cannot take value constant.

4.1.5 Generation of a Tensor with Constraints Applied

In case of synthetic data, a tensor can be created with arbitrary dimensions and constraints.

```
#include "PARTENSOR.hpp"
#include <iostream>
int main()
{
   constexpr std::size_t tensor_order = 3;
   constexpr std::size_t rank = 2;
   using Tensor = partensor::Tensor<tensor_order>;
   using Constraint = partensor::Constraint;
   std::array<int,tensor_order> tnsDims = {10, 11, 12};
   std::array<Constraint,tensor_order> constraints;
   Tensor tnsX;
   std::fill(constraints.begin(), constraints.end(), Constraint::unconstrained);
   partensor::makeTensor(tnsDims, constraints, rank, tnsX);
   std::cout « "Tensor \n" « tnsX « std::endl;
   return 0;
}
```

Warning

- Also, the constraints in all cases cannot take value constant.

4.2 Element-wise Product

Given two 33 matrices A and B, the Hadamard or Element-wise product is defined as

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \cdot * \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix} = \begin{bmatrix} a_{11} \, b_{11} & a_{12} \, b_{12} & a_{13} \, b_{13} \\ a_{21} \, b_{21} & a_{22} \, b_{22} & a_{23} \, b_{23} \\ a_{31} \, b_{31} & a_{32} \, b_{32} & a_{33} \, b_{33} \end{bmatrix}.$$

The library provides an implementation of the Hadamard product between 2 matrices, but also expands the operation for more than 2 matrices. In CwiseProd.hpp we describe the implementation, which is computed according to the formula

$$H=A_1 \ . * \ A_2 \ . * \ \cdots \ . * \ A_n$$

4.2.1 How to use this function

A simple example follows, that shows the use of this operation. The example is described in more detail in the next section.

Generated by Doxygen

4.3 Khatri-Rao Product 41

```
#include "PARTENSOR.hpp"
using namespace partensor;
int main()
const int row = 5;
const int col = 5;
Matrix A(row, col);
Matrix B(row, col);
Matrix C(row, col);
Matrix D(row, col);
generateRandomMatrix(A);
generateRandomMatrix(B);
generateRandomMatrix(C);
generateRandomMatrix(D);
Matrix result_2(row, col);
Matrix result_3(row, col);
Matrix result_4(row, col);
result_2 = CwiseProd(A, B);
result_3 = CwiseProd(A, B, C);
result_4 = CwiseProd(A, B, C, D);
return 0;
```

4.2.2 Comments on the Example

First of all, the rows and the columns of all four matrices are initialized. Then, these matrices are generated randomly, using the <code>generateRandomMatrix</code> function. Then 3 more matrices are initialized in order to store the results. Finally, the computation of the Hadamard product is performed, between 2, 3 and 4 matrices.

Note

- The .* symbol denotes the Element-wise operation.
- Because CwiseProd is a variadic function, there is no limitation on how many Matrices can be passed as input arguments.

4.3 Khatri-Rao Product

The Khatri-Rao product is defined as the column-wise Kronecker product. In other words, given an MN matrix ${\bf A}$ and a PN matrix ${\bf B}$, the Khatri-Rao product is defined as

$$\mathbf{A} \odot \mathbf{B} = [\mathbf{a_1} \otimes \mathbf{b_1} \, \mathbf{a_2} \otimes \mathbf{b_2} \cdots \, \mathbf{a_n} \otimes \mathbf{b_n}]$$

which is an MPN matrix.

The library provides an implementation of the Khatri-Rao product between 2 matrices, but also expands the operation for more than 2 matrices. In KhatriRao.hpp, the implementation is described. The mathematical formula to compute the Khatri-Rao product follows,

$$Krao = A_1 \ \odot \ A_2 \ \odot \ \cdots \ \odot \ A_n$$

4.3.1 How to use this function

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```
#include "PARTENSOR.hpp"
using namespace partensor;
int main()
const int row = 10;
const int col = 4;
Matrix A(row, col);
 Matrix B(row, col);
Matrix C(row, col);
Matrix D(row, col);
 generateRandomMatrix(A);
 generateRandomMatrix(B);
 generateRandomMatrix(C);
 generateRandomMatrix(D);
 Matrix result_2(row*row, col);
Matrix result_3(row*row*row, col);
Matrix result_4(row*row*row*row, col);
result_2 = KhatriRao(A, B);
result_3 = KhatriRao(A, B, C);
 result_4 = KhatriRao(A, B, C, D);
 return 0;
```

4.3.2 Comments on the Example

First of all, the rows and the columns of all four matrices are initialized. Then, these matrices are generated randomly using with <code>generateRandomMatrix</code> function. Then 3 more matrices initialized in order to store the results. Finally, the computation of Khatri-Rao product is performed, between 2, 3 and 4 matrices.

Note

- The ⊗ symbol denotes the Kronecker operation, while ⊙ symbol denotes the Khatri-Rao operation.
- Because KhatriRao is a variadic function, there is no limitation on how many Matrices can be passed as input arguments

4.4 Kronecker Product

Given an MN matrix A and a PQ matrix B, the Kronecker product is defined as

$$\mathbf{A} \otimes \mathbf{B} = egin{bmatrix} a_{11}\mathbf{B} & a_{12} & \mathbf{B} & \cdots & a_{1N} & \mathbf{B} \\ a_{21}\mathbf{B} & a_{22} & \mathbf{B} & \cdots & a_{2N} & \mathbf{B} \\ \vdots & & \vdots & \ddots & & \vdots \\ a_{M1}\mathbf{B} & a_{M2} & \mathbf{B} & \cdots & a_{MN} & \mathbf{B} \end{bmatrix}$$

which is an MPNQ matrix.

The library provides an implementation of the Kronecker product between 2 matrices, but also expands the operation for more than 2 matrices. In Kronecker.hpp the implementation is described, according to the mathematical formula

$$Kr = A_1 \ \otimes \ A_2 \ \otimes \ \cdots \ \otimes \ A_n$$

4.4.1 How to use this function

4.5 Tensor Matricization 43

```
#include "PARTENSOR.hpp"
using namespace partensor;
int main()
const int row = 5;
const int col = 4;
Matrix A(row, col);
Matrix B(row, col);
Matrix C(row, col);
Matrix D(row, col);
generateRandomMatrix(A);
generateRandomMatrix(B);
generateRandomMatrix(C);
generateRandomMatrix(D);
Matrix result_2(row*row, col*col);
Matrix result_3(row*row*row, col*col*col);
Matrix result_4(row*row*row*row, col*col*col*col);
result_2 = Kronecker(A, B);
result_3 = Kronecker(A, B, C);
result_4 = Kronecker(A, B, C, D);
 return 0;
```

4.4.2 Comments on the Example

First of all, the rows and the columns of all four matrices are initialized. Then, these matrices are generated randomly using with <code>generateRandomMatrix</code> function. Then 3 more matrices initialized in order to store the results. Finally, the computation of Kronecker product is performed, between 2, 3 and 4 matrices.

Note

- The \otimes symbol denotes the Kronecker operation.
- Because Kronecker is a variadic function, there is no limitation on how many Matrices can be passed as input arguments.

4.5 Tensor Matricization

A tensor $\mathcal{X} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_n \times \cdots \times I_N}$ can be matricized with respect to the n-th mode, namely, the n-mode matricization is the matrix $X_{(n)} \in \mathbb{R}^{I_n \times (\prod_{k \neq n}^N I_k)}$.

The library provides an implementation of this operation in Matricization.hpp.

4.5.1 How to use this function

```
#include "PARTENSOR.hpp"
using namespace partensor;
int main()
constexpr std::size_t tensor_order = 3;
constexpr int dim0 = 3;
 constexpr int dim1 = 4;
constexpr int dim2 = 5;
 std::array<int,tensor_order> tensor_dims = {dim0, dim1, dim2};
Tensor<tensor_order> tnsX;
 tnsX.resize(tensor_dims);
 generateRandomTensor(tnsX);
Matrix mat1(dim0, dim1*dim2);
Matrix mat2(dim1, dim0*dim2);
Matrix mat3(dim2, dim0*dim1);
mat1 = Matricization(tnsX, 0);
mat2 = Matricization(tnsX, 1);
mat3 = Matricization(tnsX, 2);
 return 0;
```

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4.5.2 Comments on the Example

First of all, the tensor order TnsSize is initialized. Then, in lines 9-12, a 3D Tensor is defined, with dimensions tnsDims. Then, its entries are drawn from a Uniform distribution in [0,1], with function generateRandom Tensor. This function is implemented in DataGeneration.hpp. In the sequel, 3 matrices are initialized in order to contain the matricizations. Afterwards the operation is performed, in modes 0, 1, and 2 respectively.

Warning

The implementation is supported **ONLY** for Tensors with order in the range of [3-8].

Chapter 5

Class Index

5.1 Class List

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Chapter 6

File Index

6.1 File List

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Chapter 7

Class Documentation

7.1 cartesian_communicator Struct Reference

```
#include <ParallelWrapper.hpp>
```

7.1.1 Detailed Description

An MPI communicator with a cartesian topology.

A <u>cartesian_communicator</u> is a communicator whose topology is expressed as a grid. Cartesian communicators have the same functionality as communicators, but also allow one to query the relationships among processes and the properties of the grid.

Inherits Boost CartCommunicator.

Public Member Functions

- cartesian_communicator (cartesian_communicator const &comm, std::vector< int > const &keep)
- · cartesian_communicator (communicator const &comm, cartesian_topology const &dims, bool reorder=true)

7.1.2 Constructor & Destructor Documentation

7.1.2.1 cartesian_communicator() [1/2]

Create a new communicator whose topology is described by the given cartesian. The indices of the vertices in the cartesian will be assumed to be the ranks of the processes within the communicator. There may be fewer vertices in the cartesian than there are processes in the communicator; in this case, the resulting communicator will be a NULL communicator.

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Parameters

comm	The communicator that the new, cartesian communicator will be based on.
dims	the cartesian dimension of the new communicator. The size indicate the number of dimension. Some dimensions be set to zero, in which case the corresponding dimension value is left to the system.
reorder	Whether MPI is permitted to re-order the process ranks within the returned communicator, to better optimize communication. If true, the ranks of each process in the returned process will be new starting from zero.

7.1.2.2 cartesian_communicator() [2/2]

Create a new cartesian communicator whose topology is a subset of an existing cartesian communicator.

Parameters

comm	the original communicator.
keep	and array containing the dimension to keep from the existing communicator.

The documentation for this struct was generated from the following file:

• ParallelWrapper.hpp

7.2 cartesian_dimension Struct Reference

```
#include <ParallelWrapper.hpp>
```

7.2.1 Detailed Description

Specify the size and periodicity of the grid in a single dimension.

Inherits Boost_CartDimension.

Public Member Functions

cartesian_dimension (int sz=0, bool p=true)

7.2.2 Constructor & Destructor Documentation

7.2.2.1 cartesian_dimension()

Parameters

SZ	The size of the grid n this dimension.
р	Is the grid periodic in this dimension.

The documentation for this struct was generated from the following file:

• ParallelWrapper.hpp

7.3 cartesian_topology Struct Reference

```
#include <ParallelWrapper.hpp>
```

7.3.1 Detailed Description

Describe the topology of a cartesian grid.

Behave mostly like a sequence of cartesian_dimension with the notable exception that its size is fixed.

Inherits Boost_CartTopology.

Public Member Functions

```
    template < class InitArr_ >
        cartesian_topology (InitArr_ dims)
```

Use dimensions specification provided in the sequence container as initial values.

7.3.2 Constructor & Destructor Documentation

7.3.2.1 cartesian_topology()

Use dimensions specification provided in the sequence container as initial values.

Parameters

dims must be a sequence container.

The documentation for this struct was generated from the following file:

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· ParallelWrapper.hpp

7.4 communicator Struct Reference

```
#include <ParallelWrapper.hpp>
```

7.4.1 Detailed Description

A communicator that permits communication and synchronization among a set of processes.

The communicator class abstracts a set of communicating processes in MPI. All of the processes that belong to a certain communicator can determine the size of the communicator, their rank within the communicator, and communicate with any other processes in the communicator.

Inherits Boost_Communicator.

Public Member Functions

• communicator ()

7.4.2 Constructor & Destructor Documentation

7.4.2.1 communicator()

```
communicator ( ) [inline]
```

Build a new MPI communicator for MPI_COMM_WORLD.

 $\textbf{Constructs a MPI communicator that attaches to \texttt{MPI_COMM_WORLD}, using boost::mpi::communicator.}$

The documentation for this struct was generated from the following file:

• ParallelWrapper.hpp

7.5 Conditions Struct Reference

#include <TerminationConditions.hpp>

7.5.1 Detailed Description

Struct containing default values, for the termination conditions.

The documentation for this struct was generated from the following file:

· TerminationConditions.hpp

7.6 CPD< Tensor_, execution::openmp_policy > Struct Template Reference

#include <CpdOpenMP.hpp>

7.6.1 Detailed Description

```
template < typename Tensor_> struct partensor::v1::internal::CPD < Tensor_, execution::openmp_policy >
```

Includes the implementation of CPDOPENMP factorization. Based on the given parameters one of the four overloaded operators will be called.

Template Parameters

Tensor⊷	The Type of The given Tensor to be factorized.
_	

Inherits CPD Base< Tensor >.

Public Member Functions

- Status operator() (std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::array< std::string, TnsSize > const &true_paths, std::array< std::string, TnsSize > const &init_paths, Options const &options)
- Status operator() (std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::array< std::string, TnsSize+1 > const &paths)
- Status operator() (std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::array< std::string, TnsSize+1 > const &paths, Options const &options)
- $\bullet \ \ Status\ operator()\ (std::array< int,\ TnsSize> const\ \&tnsDims,\ std::size_t\ const\ R,\ std::string\ const\ \&path)$
- Status operator() (std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::string const &path, Options const &options)
- Status operator() (Tensor_const &tnsX, std::size_t const R)
- Status operator() (Tensor_const &tnsX, std::size_t const R, MatrixArray const &factorsInit)
- Status operator() (Tensor_const &tnsX, std::size_t const R, Options const &options)
- Status operator() (Tensor_ const &tnsX, std::size_t const R, Options const &options, MatrixArray const &factorsInit)

7.6.2 Member Function Documentation

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7.6.2.1 operator()() [1/9]

Implementation of CP Decomposition with user's changed values in Options struct and no initialized factors and using OpenMP. In this implementation the TRUE factors can be read from files. The Tensor is computed internally. Also, initialized factors can be read from a file, given the paths to the location in the disk, where they are stored.

With this version of cpd the true factors, that their outer product produce the Tensor and the initialized points-factors can be read from files.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
true_paths	[in] An stl array containing paths for the true factors.
init_paths	[in] An stl array containing paths for initialized factors.
options	[in] User's options, other than the default. It must be of
	partensor::Options <partensor::tensor<order>> type, where order must be in range of [3-8].</partensor::tensor<order>

Returns

An object of type Status with the results of the algorithm.

7.6.2.2 operator()() [2/9]

Implementation of CP Decomposition with default values in Options Struct and initialized factors and using OpenMP. In this implementation the Tensor and the factors can be read from a file, given the paths to the location in the disk, where the Tensor is stored.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
paths	[in] An stl array containing paths for the Tensor to be factorized and after that the paths for the initialized factors.

Returns

An object of type Status with the results of the algorithm.

7.6.2.3 operator()() [3/9]

```
Status operator() (
    std::array< int, TnsSize > const & tnsDims,
    std::size_t const R,
    std::array< std::string, TnsSize+1 > const & paths,
    Options const & options ) [inline]
```

Implementation of CP Decomposition with user's changed values in Options struct and initialized factors and using OpenMP. In this implementation the Tensor and the factors can be read from a file, given the paths to the location in the disk, where the Tensor is stored.

With this version of cpd the Tensor can be read from a file, specified in path variable.

Parameters

tnsDims	[in] St1 array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
paths	[in] An stl array containing paths for the Tensor to be factorized and after that the paths for the initialized factors.
options	[in] User's options, other than the default. It must be of partensor::Options <partensor::tensor<order>> type, where order must be in range of [3-8].</partensor::tensor<order>

Returns

An object of type Status with the results of the algorithm.

7.6.2.4 operator()() [4/9]

```
Status operator() (
          std::array< int, TnsSize > const & tnsDims,
          std::size_t const R,
          std::string const & path ) [inline]
```

Implementation of CP Decomposition with default values in Options Struct and randomly generated initial factors and using OpenMP. In this implementation the Tensor can be read from a file, given the path where the Tensor is located.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
<i>path</i> Generated by D	lini The path where the tensor is located.

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Returns

An object of type Status with the results of the algorithm.

7.6.2.5 operator()() [5/9]

```
Status operator() (
          std::array< int, TnsSize > const & tnsDims,
          std::size_t const R,
          std::string const & path,
          Options const & options ) [inline]
```

Implementation of CP Decomposition with user's changed values in Options struct and randomly generated initial factors and using OpenMP. In this implementation the Tensor can be read from a file, given the path where the Tensor is located.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
,,	[III] THE TAIN OF GOODINGOODING
path	[in] The path where the tensor is located.
options	[in] User's options, other than the default. It must be of
	partensor::Options <partensor::tensor<order>> type, where order must be in</partensor::tensor<order>
	range of [3-8].

Returns

An object of type Status with the results of the algorithm.

7.6.2.6 operator()() [6/9]

Implementation of CP Decomposition with default values in Options struct and randomly generated initial factors and using OpenMP.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.

Returns

An object of type Status with the results of the algorithm.

7.6.2.7 operator()() [7/9]

```
Status operator() (
          Tensor_ const & tnsX,
           std::size_t const R,
          MatrixArray const & factorsInit ) [inline]
```

Implementation of CP Decomposition with default values in Options struct, but with initialized factors and using OpenMP.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.	
R	[in] The rank of decomposition.	
factorsInit	[in] Uses initialized factors instead of randomly generated. The data must be of	
	partensor::Matrix type and stored in an stl array with size same as the order of tnsX.	

Returns

An object of type Status with the results of the algorithm.

7.6.2.8 operator()() [8/9]

```
Status operator() (
          Tensor_ const & tnsX,
           std::size_t const R,
          Options const & options ) [inline]
```

Implementation of CP Decomposition with user's changed values in Options struct, but with randomly generated initial factors and using OpenMP.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.	
R	[in] The rank of decomposition.	
options	[in] User's options, other than the default. It must be of	
	partensor::Options <partensor::tensor<order>> type, where order must be in</partensor::tensor<order>	
	range of [3-8].	

Returns

An object of type Status with the results of the algorithm.

7.6.2.9 operator()() [9/9]

```
Status operator() (
          Tensor_ const & tnsX,
          std::size_t const R,
          Options const & options,
          MatrixArray const & factorsInit ) [inline]
```

Implementation of CP Decomposition with user's changed values in Options struct, and also initialized factors and using OpenMP.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.
options	[in] User's options, other than the default. It must be of
	<pre>partensor::Options<partensor::tensor<order>> type, where order must be</partensor::tensor<order></pre>
	in range of [3-8].
factorsInit	[in] Uses initialized factors instead of randomly generated. The data must be of
	partensor::Matrix type and stored in an stl array with size same as the order of tnsX.

Returns

An object of type Status with the results of the algorithm.

The documentation for this struct was generated from the following file:

CpdOpenMP.hpp

7.7 CPD< Tensor_, execution::openmpi_policy > Struct Template Reference

```
#include <CpdMpi.hpp>
```

7.7.1 Detailed Description

```
\label{template} $$ \operatorname{template} < \operatorname{typename Tensor}_> $$ \operatorname{struct\ partensor}_::\operatorname{OPD} < \operatorname{Tensor}_, \operatorname{execution}_:\operatorname{openmpi\_policy} > $$ $$ $$ $$
```

Includes the implementation of CPDMPI factorization. Based on the given parameters one of the four overloaded operators will be called.

Template Parameters

Tensor⊷	r_{\leftarrow} The Type of The given <code>Tensor</code> to be factoriz	

Inherits CPD_Base< Tensor_ >.

Public Types

using IntArray = typename TensorTraits< Tensor_>::IntArray

Public Member Functions

- template<std::size_t TnsSize>
 Status operator() (std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::array< std::string, TnsSize > const &true paths, std::array< std::string, TnsSize > const &init paths, Options const &options)
- template<std::size_t TnsSize>
 Status operator() (std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::array< std::string, TnsSize+1 > const &paths)
- template<std::size_t TnsSize>
 Status operator() (std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::array< std::string, TnsSize+1 > const &paths, Options const &options)
- template<std::size_t TnsSize>
 Status operator() (std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::string const &path)
- template<std::size_t TnsSize>
 Status operator() (std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::string const &path, Options const &options)
- Status operator() (Tensor_ const &tnsX, std::size_t const R)
- Status operator() (Tensor const &tnsX, std::size t const R, MatrixArray const &factorsInit)
- Status operator() (Tensor_const &tnsX, std::size_t const R, Options const &options)
- Status operator() (Tensor_ const &tnsX, std::size_t const R, Options const &options, MatrixArray const &factorsInit)

7.7.2 Member Typedef Documentation

7.7.2.1 IntArray

```
using IntArray = typename TensorTraits<Tensor_>::IntArray
```

Stl array of size TnsSize and containing int type.

7.7.3 Member Function Documentation

7.7.3.1 operator()() [1/9]

```
Status operator() (
    std::array< int, TnsSize > const & tnsDims,
    std::size_t const R,
    std::array< std::string, TnsSize > const & true_paths,
    std::array< std::string, TnsSize > const & init_paths,
    Options const & options ) [inline]
```

Implementation of CPDMPI factorization with default values in Options and initialized factors.

Template Parameters

TnsSize	Order of input Tensor.
---------	------------------------

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
true_paths	[in] An stl array containing paths for the true factors.
init_paths	[in] An stl array containing paths for initialized factors.
options	<pre>[in] User's options, other than the default. It must be of partensor::Options<partensor::tensor<order>> type, where order must be in range of [3-8].</partensor::tensor<order></pre>

Returns

An object of type Status with the results of the algorithm.

7.7.3.2 operator()() [2/9]

```
Status operator() (
         std::array< int, TnsSize > const & tnsDims,
         std::size_t const R,
         std::array< std::string, TnsSize+1 > const & paths ) [inline]
```

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Template Parameters

TnsSize	Order of input Tensor.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
paths	[in] An stl array containing paths for the Tensor to be factorized and after that the paths for the
	initialized factors.

Returns

An object of type Status with the results of the algorithm.

7.7.3.3 operator()() [3/9]

```
Status operator() (
    std::array< int, TnsSize > const & tnsDims,
    std::size_t const R,
    std::array< std::string, TnsSize+1 > const & paths,
    Options const & options ) [inline]
```

Implementation of CPDMPI factorization with default values in Options and initialized factors.

Template Parameters

TnsSize	Order of input Tensor.
---------	------------------------

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
paths	[in] An stl array containing paths for the Tensor to be factorized and after that the paths for the
	initialized factors.
options	[in] The options that the user wishes to use.

Returns

An object of type Status with the results of the algorithm.

7.7.3.4 operator()() [4/9]

```
Status operator() (
         std::array< int, TnsSize > const & tnsDims,
         std::size_t const R,
         std::string const & path ) [inline]
```

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Template Parameters

TnsSize	Order of input Tensor.
---------	------------------------

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
path	[in] The path where the tensor is located.

Returns

An object of type Status with the results of the algorithm.

7.7.3.5 operator()() [5/9]

```
Status operator() (
          std::array< int, TnsSize > const & tnsDims,
          std::size_t const R,
          std::string const & path,
          Options const & options ) [inline]
```

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Template Parameters

TnsSize	Order of input Tensor.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
path	[in] The path where the tensor is located.
options	[in] The options that the user wishes to use.

Returns

An object of type Status with the results of the algorithm.

7.7.3.6 operator()() [6/9]

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.

Returns

An object of type Status with the results of the algorithm.

7.7.3.7 operator()() [7/9]

```
Status operator() (
          Tensor_ const & tnsX,
           std::size_t const R,
          MatrixArray const & factorsInit ) [inline]
```

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.	
R	[in] The rank of decomposition.	
factorsInit	[in] Uses initialized factors instead of randomly generated. The data must be of	
	partensor::Matrix type and stored in an stl array with size same as the order of tnsX.	

Returns

An object of type Status with the results of the algorithm.

7.7.3.8 operator()() [8/9]

```
Status operator() (
          Tensor_ const & tnsX,
           std::size_t const R,
          Options const & options ) [inline]
```

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.	
R	[in] The rank of decomposition.	
options	[in] User's options, other than the default. It must be of	
	<pre>partensor::Options<partensor::tensor<order>> type, where order must be in</partensor::tensor<order></pre>	
	range of [3-8].	

Returns

An object of type Status with the results of the algorithm.

7.7.3.9 operator()() [9/9]

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.
options	[in] User's options, other than the default. It must be of
	<pre>partensor::Options<partensor::tensor<order>> type, where order must be</partensor::tensor<order></pre>
	in range of [3-8].
factorsInit	[in] Uses initialized factors instead of randomly generated. The data must be of
	partensor::Matrix type and stored in an stl array with size same as the order of tnsX.

Returns

An object of type Status with the results of the algorithm.

The documentation for this struct was generated from the following file:

· CpdMpi.hpp

7.8 CPD_DIMTREE< Tensor_, execution::openmpi_policy > Struct Template Reference

```
#include <CpdDimTreeMpi.hpp>
```

7.8.1 Detailed Description

```
template<typename Tensor_> struct partensor::v1::internal::CPD_DIMTREE< Tensor_, execution::openmpi_policy >
```

Includes the implementation of CPDMPI factorization. Based on the given parameters one of the four overloaded operators will be called.

Template Parameters

Tensor⊷	The Type of the given Eigen Tensor to be factorized.
_	

Inherits CPD_DIMTREE_Base< Tensor_ >.

Public Member Functions

- template<std::size_t TnsSize>
 Status operator() (std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::array< std::string, TnsSize+1 > const &paths)
- template<std::size_t TnsSize>
 - Status operator() (std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::array< std::string, TnsSize+1 > const &paths, Options const &options)
- template<std::size_t TnsSize>
 Status operator() (std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::string const &path)
- template<std::size_t TnsSize>
 Status operator() (std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::string const &path,
 Options const &options)
- Status operator() (Tensor_ const &tnsX, std::size_t const R)
- template<typename MatrixArray_>
- Status operator() (Tensor_const &tnsX, std::size_t const R, MatrixArray_const &factorsInit)
- Status operator() (Tensor_const &tnsX, std::size_t const R, Options const &options)
- template<typename MatrixArray_>
 Status operator() (Tensor_ const &tnsX, std::size_t const R, Options const &options, MatrixArray_ const &factorsInit)

7.8.2 Member Function Documentation

7.8.2.1 operator()() [1/8]

```
Status operator() (
         std::array< int, TnsSize > const & tnsDims,
         std::size_t const R,
         std::array< std::string, TnsSize+1 > const & paths ) [inline]
```

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Template Parameters

TnsSize	Order of the input Tensor.
---------	----------------------------

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
paths	[in] An stl array containing paths for the Tensor to be factorized and after that the paths for the initialized factors.

Returns

An object of type Status with the results of the algorithm.

7.8.2.2 operator()() [2/8]

```
Status operator() (
    std::array< int, TnsSize > const & tnsDims,
    std::size_t const R,
    std::array< std::string, TnsSize+1 > const & paths,
    Options const & options ) [inline]
```

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Template Parameters

TnsSize	Order of the input Tensor.
---------	----------------------------

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
paths	[in] An stl array containing paths for the Tensor to be factorized and after that the paths for the
	initialized factors.
options	[in] The options that the user wishes to use.

Returns

An object of type Status with the results of the algorithm.

7.8.2.3 operator()() [3/8]

```
Status operator() (
         std::array< int, TnsSize > const & tnsDims,
         std::size_t const R,
         std::string const & path ) [inline]
```

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Template Parameters

TnsSize	Order of the input Tensor.
---------	----------------------------

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
path	[in] The path where the tensor is located.

Returns

An object of type Status with the results of the algorithm.

7.8.2.4 operator()() [4/8]

```
Status operator() (
          std::array< int, TnsSize > const & tnsDims,
          std::size_t const R,
          std::string const & path,
          Options const & options ) [inline]
```

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Template Parameters

TnsSize Order of the input Tensor.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
path	[in] The path where the tensor is located.
options	[in] The options that the user wishes to use.

Returns

An object of type Status with the results of the algorithm.

7.8.2.5 operator()() [5/8]

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Parameters

tnsX	[in] The given Eigen Tensor to be factorized.
R	[in] The rank of decomposition.

Returns

If spdlog provoke no exception, returns an object of type Status with the results of the algorithm.

7.8.2.6 operator()() [6/8]

```
Status operator() (
          Tensor_ const & tnsX,
           std::size_t const R,
          MatrixArray_ const & factorsInit ) [inline]
```

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Parameters

tnsX	[in] The given Eigen Tensor to be factorized.
R	[in] The rank of decomposition.
factorsInit	[in] Uses initialized factors instead of randomly generated.

Returns

If spdlog provoke no exception, returns an object of type Status with the results of the algorithm.

7.8.2.7 operator()() [7/8]

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Parameters

tnsX	[in] The given Eigen Tensor to be factorized.
R	[in] The rank of decomposition.
options	[in] The options that the user wishes to use.

Returns

If spdlog provoke no exception, returns an object of type Status with the results of the algorithm.

7.8.2.8 operator()() [8/8]

```
Status operator() (
          Tensor_ const & tnsX,
          std::size_t const R,
          Options const & options,
          MatrixArray_ const & factorsInit ) [inline]
```

Implementation of CPDMPI factorization with default values in Options and no initialized factors.

Parameters

tnsX	[in] The given Eigen Tensor to be factorized.	
R	[in] The rank of decomposition.	
options	[in] The options that the user wishes to use.	
factorsInit	[in] Uses initialized factors instead of randomly generated.	

Returns

If spdlog provoke no exception, returns an object of type Status with the results of the algorithm.

The documentation for this struct was generated from the following file:

CpdDimTreeMpi.hpp

7.9 DefaultValues < Tensor_ > Struct Template Reference

```
#include <PARTENSOR_basic.hpp>
```

7.9.1 Detailed Description

```
template<typename Tensor_>
struct partensor::DefaultValues< Tensor_>
```

Default Values for CPD algorithm.

Contains default values for either constraints, error threshholders or termination conditions parameters. These values can be changed using Options struct and the appropriate cpd or cpdDimTree call.

Template Parameters

Tensor⊷	Type(data type and order) of input Tensor.
_	

Static Public Attributes

static bool constexpr DefaultAcceleration

- static int constexpr DefaultAccelerationCoefficient
- static int constexpr DefaultAccelerationFail
- static Constraint constexpr DefaultConstraint
- · static double constexpr DefaultLambda
- static Duration constexpr DefaultMaxDuration
- static unsigned constexpr DefaultMaxIter
- static Method constexpr DefaultMethod
- static double constexpr DefaultNesterovTolerance
- static bool constexpr DefaultNormalization
- static double constexpr DefaultProcessorPerMode
- static double constexpr DefaultThresholdError
- static bool constexpr DefaultWriteToFile

7.9.2 Member Data Documentation

7.9.2.1 DefaultAcceleration

bool constexpr DefaultAcceleration [static], [constexpr]

Default value for acceleration.

7.9.2.2 DefaultAccelerationCoefficient

 $\verb|int| constexpr| \texttt{DefaultAccelerationCoefficient} \quad [\texttt{static}] \textit{,} \quad [\texttt{constexpr}]$

Default value for acceleration coefficient.

7.9.2.3 DefaultAccelerationFail

int constexpr DefaultAccelerationFail [static], [constexpr]

Default value for acceleration fail.

7.9.2.4 DefaultConstraint

 ${\tt Constraint \ constexpr \ Default Constraint \ [static], \ [constexpr]}$

Default value for Constraint is nonnegativity.

7.9.2.5 DefaultLambda

double constexpr DefaultLambda [static], [constexpr]

Default value for lambda.

7.9.2.6 DefaultMaxDuration

Duration constexpr DefaultMaxDuration [static], [constexpr]

Default value outer loop maximum duration.

7.9.2.7 DefaultMaxIter

```
unsigned constexpr DefaultMaxIter [static], [constexpr]
```

Default value outer loop maximum iterations.

7.9.2.8 DefaultMethod

```
Method constexpr DefaultMethod [static], [constexpr]
```

Default value for Method is als.

7.9.2.9 DefaultNesterovTolerance

double constexpr DefaultNesterovTolerance [static], [constexpr]

Default value for Nesterov's tolerance.

7.9.2.10 DefaultNormalization

bool constexpr DefaultNormalization [static], [constexpr]

Default value for normalization.

7.9.2.11 DefaultProcessorPerMode

double constexpr DefaultProcessorPerMode [static], [constexpr]

Default value for number of processors per tensor mode.

7.9.2.12 DefaultThresholdError

double constexpr DefaultThresholdError [static], [constexpr]

Default value for cost function's threshold.

7.9.2.13 DefaultWriteToFile

```
bool constexpr DefaultWriteToFile [static], [constexpr]
```

Default value for write final factors to files.

The documentation for this struct was generated from the following file:

PARTENSOR basic.hpp

7.10 environment Struct Reference

```
#include <ParallelWrapper.hpp>
```

7.10.1 Detailed Description

Initialize, finalize, and query the MPI environment.

The environment class is used to initialize, finalize, and query the MPI environment.

The instance of environment will initialize MPI (by calling MPI_Init) in its constructor and finalize MPI (by calling MPI_Finalize for normal termination or MPI_Abort for an uncaught exception) in its destructor.

The use of environment is not mandatory. Users may choose to invoke MPI_Init and MPI_Finalize manually. In this case, no environment object is needed. If one is created, however, it will do nothing on either construction or destruction.

Inherits Boost_Environment.

Public Member Functions

- environment (int &argc, char **&argv, bool abort_on_exception=true)
- ∼environment ()=default

7.10.2 Constructor & Destructor Documentation

7.10.2.1 environment()

```
environment (
    int & argc,
    char **& argv,
    bool abort_on_exception = true ) [inline]
```

Initialize the MPI environment.

If the MPI environment has not already been initialized, initializes MPI with a call to boost::mpi :: environment.

Parameters

argc	Number of arguments provided in argv, as passed into the program's main function.
argv	Array of argument strings passed to the program via main function.
abort_on_exception	When true, this object will abort the program if it is destructed due to an uncaught exception.

7.10.2.2 ~environment()

```
~environment ( ) [default]
```

Shuts down the MPI environment.

If this environment object was used to initialize the MPI environment, and the MPI environment has not already been shut down (finalized), this destructor will shut down the MPI environment. Under normal circumstances, this only involves invoking MPI_Finalize. However, if destruction is the result of an uncaught exception and the abort_on_exception parameter of the constructor had the value true, this destructor will invoke MPI_ Abort with MPI_COMM_WORLD to abort the entire MPI program with a result code of -1.

The documentation for this struct was generated from the following file:

· ParallelWrapper.hpp

7.11 ExprNode< _LabelSetSize, _ParLabelSetSize, _RootSize > Struct Template Reference

#include <DimTrees.hpp>

7.11.1 Detailed Description

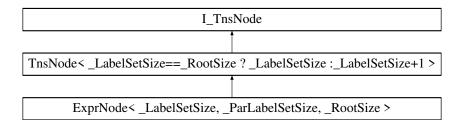
template<std::size_t _LabelSetSize, std::size_t _ParLabelSetSize, std::size_t _RootSize> struct partensor::ExprNode< _LabelSetSize, _ParLabelSetSize, _RootSize>

Configuration for TnsNode. Representation of the tree struture.

Template Parameters

_LabelSetSize	Size of the LabelSet.
_ParLabelSetSize	Size of the LabelSet of the parent node.
_RootSize	Size of the LabelSet of the root node.

 $Inheritance\ diagram\ for\ ExprNode < _LabelSetSize, _ParLabelSetSize, _RootSize >:$



Public Member Functions

- void * DeltaSet ()
- ExprNode ()
- void * LabelSet ()
- I TnsNode * Left ()
- I TnsNode * Parent ()
- I_TnsNode * Right ()
- I_TnsNode * SearchKey (int const aKey)
- void * TnsDims ()
- Parent_Tensor_Type TreeMode_N_Product (FactorDimTree *const aFactor, int const aNumFactors, int const id, std::array< int, ParTnsSize > const &aTnsDims, Hessian_Type &aGramian, std::array< int, BrotherLabelSetSize > &aDeltaSet)
- Tensor_Type TTVs (FactorDimTree *const aFactor, int const aNumFactors, int const id, std::array< int, BrotherLabelSetSize > const &aDeltaSet, Parent_Tensor_Type const &aX_partial, std::array< int, ParTnsSize > const &aTnsDims, Hessian_Type &aGramian)
- template<std::size_t DeltaSetSize, std::size_t ResTnsSize, std::size_t ResParTnsSize>
 void TTVs_util (FactorDimTree *const it, Tensor< static_cast< int >(ResParTnsSize)> const &aX_partial, int const aContractDim, std::array< int, ResParTnsSize > const &aTnsDims, Hessian_Type &aGramian, Tensor< static cast< int >(ResTnsSize)> &aX_result)
- void UpdateTree (int const aNumFactors, int const id, FactorDimTree *aFactor) override

Public Attributes

- · Left Node Type left
- std::array< int, BrotherLabelSetSize > mDeltaSet
- Hessian_Type mGramian
- int mKev
- std::array< int, LabelSetSize > mLabelSet
- std::array< int, TnsSize > mTnsDims
- Tensor Type mTnsX
- bool mUpdated
- I_TnsNode * parent
- · Right Node Type right

Static Public Attributes

- static constexpr std::size t BrotherLabelSetSize
- static constexpr std::size t DIM HALF SIZE
- static constexpr std::size t DIM LEFT SIZE
- static constexpr std::size_t DIM_RIGHT_SIZE
- static constexpr bool IsFirstChild
- static constexpr bool IsLeaf
- · static constexpr bool IsRoot
- static constexpr std::size_t LabelSetSize
- static constexpr std::size t ParLabelSetSize
- static constexpr std::size t ParTnsSize
- static constexpr std::size_t RootSize
- static constexpr std::size_t TnsSize

Protected Member Functions

template<std::size_t_ParLabelSetSize2, std::size_t_ParParLabelSetSize, std::size_t_RootSize2>
 ExprNode (ExprNode< _ParLabelSetSize2, _ParParLabelSetSize, _RootSize2 > *parent_)

7.11.2 Constructor & Destructor Documentation

7.11.2.1 ExprNode() [1/2]

```
ExprNode ( ) [inline]
```

Default Constructor

7.11.2.2 ExprNode() [2/2]

Protected Constructor.

7.11.3 Member Function Documentation

7.11.3.1 DeltaSet()

```
void * DeltaSet ( ) [inline], [virtual]
```

Returns

The mDeltaSet member variable of ExprNode with the set of identification for the neighboor- brother TnsNode. Needs explicit specification for the stl size BrotherLabelSetSize.

Implements I_TnsNode.

7.11.3.2 LabelSet()

```
void * LabelSet ( ) [inline], [virtual]
```

Returns

The mTnsDims member variable of ExprNode with the set of identification for TnsNode. Needs explicit specification for the stl array size LabelSetSize.

Implements I_TnsNode.

7.11.3.3 Left()

```
I_TnsNode * Left ( ) [inline], [virtual]
```

Returns

If the Exprode that calls the function is not a leaf node, then the Left ExprNode of the this node is returned

Implements I_TnsNode.

7.11.3.4 Parent()

```
I_TnsNode * Parent ( ) [inline], [virtual]
```

Returns

If the Exprode that calls the function is not the root node, then the Parent ExprNode is returned.

Implements I_TnsNode.

7.11.3.5 Right()

```
I_TnsNode * Right ( ) [inline], [virtual]
```

Returns

If the Exprode that calls the function is not a leaf node, then the Right ExprNode of the this node is returned.

Implements I_TnsNode.

7.11.3.6 SearchKey()

Search the ExprTree in order to find the ExprNode with akey.

Parameters

aKey [in] Searching key value.

Returns

The ExprNode that has the searched key.

Implements I_TnsNode.

7.11.3.7 TnsDims()

```
void * TnsDims ( ) [inline], [virtual]
```

Returns

The mLabelSet member variable of ExprNode with the length of each the Tensor's dimensions. Needs explicit specification for the stl array size InsSize.

The mLabelSet of ExprNode.

Implements I_TnsNode.

7.11.3.8 TreeMode_N_Product()

Computes the N mode product of a tensor with a matrix.

Template Parameters

_LabelSetSize	Size of the LabelSet of this node.
_ParLabelSetSize	Size of the LabelSet of the parent node.
_RootSize	Size of the LabelSet of the root node.

Parameters

aFactor	[in] Factor (of type FactorDimTree) to use for tree mode N product.	
aNumFactors [in] Total number of factors.		
id	[in] Indexing for the updating factor, aFactor.	
aGramian	[in,out] Gramian matrix of the node.	
aDeltaSet	[in,out] Label set of the brother node after the N-mode product.	
aTnsDims	[in,out] stl with the dimensions of the final Tensor.	

Returns

A TnsNode with size equal to ParTnsSize.

7.11.3.9 TTVs()

Interface of TTV product computation, between a tensor and a matrix.

Template Parameters

_LabelSetSize	Size of the LabelSet of this node.
_ParLabelSetSize	Size of the LabelSet of the parent node.
_RootSize	Size of the LabelSet of the root node.

Parameters

aFactor	[in] Factor (of type FactorDimTree) to use for TTV product.
aNumFactors	[in] Total number of factors.
id	[in] Identification of the updating factor.
aDeltaSet	[in] stl with the Label set of the brother ExprNode after the TTV product of size
	BrotherLabelSetSize.
aX_partial	[in] Eigen Tensor used for TTV product.
aTnsDims	[in,out] stl with the dimensions of the computed Tensor of size ParTnsSize.
aGramian	[in,out] Gramian matrix of the ExprNode.

Returns

An TnsNode with size equal to TnsSize.

7.11.3.10 TTVs_util()

Computes the TTV product of a tensor with a matrix, using recursion.

Template Parameters

_LabelSetSize	Size of the LabelSet of this node.
_ParLabelSetSize	Size of the LabelSet of the parent node.
_RootSize	Size of the LabelSet of the root node.
DeltaSetSize	Size of the DeltaSset of this node.
ResTnsSize	Order of the resulting Tensor.
ResParTnsSize	Order of the parent's Tensor.

Parameters

it	[in] Factor (of FactorDimTree type) to use for TTV product.	
aX_partial	[in] Tensor for TTV product.	
aContractDim	[in] Dimension for TTV product, based on being a Left or Right child.	
aTnsDims	[in,out] stl array with the dimensions of the computed Tensor of size ResParTnsSize.	
aGramian	[in,out] Gramian matrix of the ExprNode.	
aX_result	[in,out] The result of TTV Tensor of size ResTnsSize.	

7.11.3.11 UpdateTree()

Updates the factors in each node until computing the leaf nodes and their Tensors. Based on the position of the node chooses to execute TreeMode_N_Product or TTV. Works in recursive way.

Template Parameters

_LabelSetSize	Size of the LabelSet.
_ParLabelSetSize	Size of the LabelSet of the parent node.
_RootSize	Size of the LabelSet of the root node.

Parameters

aNumFactors	[in] Total number of factors.
id	[in] Identification of the updating factor.
aFactor	[in,out] The factor to be updated.

Implements I_TnsNode.

7.11.4 Member Data Documentation

7.11.4.1 BrotherLabelSetSize

```
constexpr std::size_t BrotherLabelSetSize [static], [constexpr]
```

Size of the LabelSet of the brother node.

7.11.4.2 DIM_HALF_SIZE

```
constexpr std::size_t DIM_HALF_SIZE [static], [constexpr]
```

The last index of the left child.

7.11.4.3 DIM_LEFT_SIZE

```
constexpr std::size_t DIM_LEFT_SIZE [static], [constexpr]
```

Size of the LabelSet of the left child node.

7.11.4.4 DIM_RIGHT_SIZE

```
constexpr std::size_t DIM_RIGHT_SIZE [static], [constexpr]
```

Size of the LabelSet of the right child node.

7.11.4.5 IsFirstChild

```
constexpr bool IsFirstChild [static], [constexpr]
```

Checks if node is a child of the the root node.

7.11.4.6 IsLeaf

```
constexpr bool IsLeaf [static], [constexpr]
```

Checks if node is a leaf node.

7.11.4.7 IsRoot

```
constexpr bool IsRoot [static], [constexpr]
```

Checks if node is the root node.

7.11.4.8 LabelSetSize

```
constexpr std::size_t LabelSetSize [static], [constexpr]
```

Size of the LabelSet.

7.11.4.9 left

```
Left_Node_Type left
```

Left child node.

7.11.4.10 mDeltaSet

```
std::array<int,BrotherLabelSetSize> mDeltaSet
```

Array of size BrotherLabelSetSize, with set of indices used for identification of the brother of TnsNode.

7.11.4.11 mGramian

Hessian_Type mGramian

Gramian Matrix.

7.11.4.12 mKey

int mKey

Used for mapping Factors with leafs.

7.11.4.13 mLabelSet

```
std::array<int,LabelSetSize> mLabelSet
```

Array of size LabelSetSize, with set of indices used for identification of TnsNode.

7.11.4.14 mTnsDims

```
std::array<int,TnsSize> mTnsDims
```

Array of size TnsSize, with the size of every dimension of the Tensor mTnsX.

7.11.4.15 mTnsX

Tensor_Type mTnsX

Tensor of TnsNode.

7.11.4.16 mUpdated

bool mUpdated

Checks if node has updated data.

7.11.4.17 parent

```
I_TnsNode* parent
```

Pointer for the parent node.

7.11.4.18 ParLabelSetSize

```
constexpr std::size_t ParLabelSetSize [static], [constexpr]
```

Size of the LabelSet of the parent node.

7.11.4.19 ParTnsSize

```
constexpr std::size_t ParTnsSize [static], [constexpr]
```

Tensor order of the parent node.

7.11.4.20 right

```
Right_Node_Type right
```

Right child node.

7.11.4.21 RootSize

```
constexpr std::size_t RootSize [static], [constexpr]
```

Size of the LabelSet of the root node.

7.11.4.22 TnsSize

```
constexpr std::size_t TnsSize [static], [constexpr]
```

Tensor order.

The documentation for this struct was generated from the following file:

DimTrees.hpp

7.12 ExprTree < _TnsSize > Struct Template Reference

```
#include <DimTrees.hpp>
```

7.12.1 Detailed Description

```
template<std::size_t _TnsSize> struct partensor::ExprTree< _TnsSize >
```

Container of the Dimension Tree.

Template Parameters

TnsSize 7	Tensor order.
-----------	---------------

Public Member Functions

- template<typename Array , typename ExprNode >
 void Create (Array const &aTnsDims, int const R, ExprNode &expr)
- template<typename Array >
 void Create (std::array < int, RootExprNode::LabelSetSize > &aLabelSet, Array const &aTnsDims, int const
 R, Tensor < static_cast < int >(TnsSize) > const &aTnsX)

Public Attributes

RootExprNode root

Static Public Attributes

• static constexpr bool IsNull

7.12.2 Member Function Documentation

7.12.2.1 Create() [1/2]

Creates the ${\tt ExprNodes},$ expcept the root and its children ${\tt ExprNodes}.$

Parameters

aTnsDims	[in] Dimensions of the initial Tensor.
R	[in] Rank of the factorization.
expr	[in] Newly Created ExprNode.

7.12.2.2 Create() [2/2]

```
Array const & aTnsDims,
int const R,
Tensor< static_cast< int >(TnsSize)> const & aTnsX) [inline]
```

Creates the root ExprNode, the left-right childs ExprNodes and calls the overloaded Create if needed for more ExprNodes.

Parameters

aLabelSet	[in] LabelSet of the root ExprNode.
aTnsDims	[in] Dimensions of the initial Tensor.
R	[in] Rank of the factorization.
aTnsX	[in] Initial Tensor of Tensor type.

7.12.3 Member Data Documentation

7.12.3.1 IsNull

```
constexpr bool IsNull [static], [constexpr]
```

Checks if TnsSize is greater than zero.

7.12.3.2 root

RootExprNode root

Root node of the Dimension tree.

The documentation for this struct was generated from the following file:

• DimTrees.hpp

7.13 Factor< FactorType > Struct Template Reference

```
#include <Tensor.hpp>
```

7.13.1 Detailed Description

```
template<typename FactorType> struct partensor::Factor< FactorType >
```

Templated struct, which contains information about a factor. It is used in factorization algorithms.

Template Parameters

The documentation for this struct was generated from the following file:

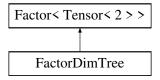
• Tensor.hpp

7.14 FactorDimTree Struct Reference

```
#include <DimTrees.hpp>
```

7.14.1 Detailed Description

Information about Factors and the associated leafs. Factor is created in Tensor.hpp. Inheritance diagram for FactorDimTree:



The documentation for this struct was generated from the following file:

• DimTrees.hpp

7.15 GTC< TnsSize_, execution::openmpi_policy > Struct Template Reference

```
#include <GtcMpi.hpp>
```

7.15.1 Detailed Description

```
template<std::size_t TnsSize_>
struct partensor::v1::internal::GTC< TnsSize_, execution::openmpi_policy >
```

Includes the implementation of GTCMPI factorization. Based on the given parameters one of the four overloaded operators will be called.

Template Parameters

```
Tensor to be factorized.

— The Type of The given Tensor to be factorized.
```

Inherits GTC_Base< TnsSize_ >.

Public Types

• using IntArray = typename SparseTensorTraits < SparseTensor >::IntArray

Public Member Functions

- void initialize_factors (Member_Variables &mv, Status &status)
- Status operator() (Matrix const &Ratings_Base_T, Options const &options)
- Status operator() (Options const &options)

7.15.2 Member Typedef Documentation

7.15.2.1 IntArray

```
using IntArray = typename SparseTensorTraits<SparseTensor>::IntArray
```

Stl array of size TnsSize and containing int type.

7.15.3 Member Function Documentation

7.15.3.1 initialize_factors()

Initialization of factors.

7.15.3.2 operator()() [1/2]

Implementation of CP Decomposition with default values in Options struct and randomly generated initial factors.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.

Returns

An object of type Status with the results of the algorithm.

7.15.3.3 operator()() [2/2]

Implementation of CP Decomposition with default values in Options struct and randomly generated initial factors.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.

Returns

An object of type Status with the results of the algorithm.

The documentation for this struct was generated from the following file:

• GtcMpi.hpp

7.16 GTC_STOCHASTIC< TnsSize_, execution::openmpi_policy > Struct Template Reference

```
#include <GtcStochasticMpi.hpp>
```

7.16.1 Detailed Description

```
template < std::size\_t\ TnsSize\_>\\ struct\ partensor::v1::internal::GTC\_STOCHASTIC < TnsSize\_,\ execution::openmpi\_policy>
```

Includes the implementation of GTCSTOCHASTICMPI factorization. Based on the given parameters one of the four overloaded operators will be called.

Template Parameters

Tensor⊷	The Type of The given Tensor to be factorized.

Inherits GTC_STOCHASTIC_Base< TnsSize_ >.

Public Types

• using IntArray = typename SparseTensorTraits < SparseTensor >::IntArray

Public Member Functions

- void initialize_factors (Member_Variables &mv, Status &status)
- Status operator() (Matrix const &Ratings_Base_T, Options const &options)
- Status operator() (Options const &options)

7.16.2 Member Typedef Documentation

7.16.2.1 IntArray

```
using IntArray = typename SparseTensorTraits<SparseTensor>::IntArray
```

Stl array of size TnsSize and containing int type.

7.16.3 Member Function Documentation

7.16.3.1 initialize_factors()

Initialization of factors.

7.16.3.2 operator()() [1/2]

Implementation of CP Decomposition with default values in Options struct and randomly generated initial factors.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.

Returns

An object of type Status with the results of the algorithm.

7.16.3.3 operator()() [2/2]

Implementation of CP Decomposition with default values in Options struct and randomly generated initial factors.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.

Returns

An object of type Status with the results of the algorithm.

The documentation for this struct was generated from the following file:

• GtcStochasticMpi.hpp

7.17 I_TnsNode Struct Reference

```
#include <DimTrees.hpp>
```

7.17.1 Detailed Description

Interface for each Node of the dimension Tree. Contains Tensor order and virtual methods for static and dynamic elements. Inheritance diagram for I TnsNode:



Public Member Functions

```
• virtual void * DeltaSet ()=0
```

- virtual Tensor< 2 > & Gramian ()=0
- I_TnsNode (std::size_t _TnsSize)
- virtual int Key ()=0
- virtual void * LabelSet ()=0
- virtual I_TnsNode * Left ()=0
- virtual I_TnsNode * Parent ()=0
- virtual I TnsNode * Right ()=0
- virtual I_TnsNode * SearchKey (int const key)=0
- virtual void SetOutdated ()=0
- virtual void * TensorX ()=0
- virtual void * TnsDims ()=0
- virtual bool Updated ()=0
- virtual void UpdateTree (int const num_factors, int const id, FactorDimTree *factors)=0

Public Attributes

• std::size_t TnsSize

7.17.2 Constructor & Destructor Documentation

7.17.2.1 I_TnsNode()

Initialize tensor order.

Parameters

```
_TnsSize [in] Tensor Order.
```

7.17.3 Member Function Documentation

7.17.3.1 DeltaSet()

```
virtual void * DeltaSet ( ) [pure virtual]
```

A pure virtual member.

 $Implemented \ in \ ExprNode < _LabelSetSize, _ParLabelSetSize, _RootSize >, \ ExprNode < TnsSize, 0, \ TnsSize >, \ and \ TnsNode < 0 >.$

7.17.3.2 Gramian()

```
virtual Tensor< 2 > & Gramian ( ) [pure virtual]
```

A pure virtual member.

 $Implemented \ in \ ThsNode < _ThsSize >, \ ThsNode < _LabelSetSize = = _RootSize ? _LabelSetSize : _LabelSetSize + 1 >, \ ThsNode < 1 >, \ and \ ThsNode < 0 >.$

7.17.3.3 Key()

```
virtual int Key ( ) [pure virtual]
```

A pure virtual member.

 $Implemented \ in \ TnsNode < _TnsSize >, \ TnsNode < _LabelSetSize = = _RootSize \ ? _LabelSetSize : _LabelSetSize + 1 >, \ TnsNode < 1 >, \ and \ TnsNode < 0 >.$

7.17.3.4 LabelSet()

```
virtual void * LabelSet ( ) [pure virtual]
```

A pure virtual member.

 $Implemented \ in \ ExprNode < _LabelSetSize, _ParLabelSetSize, _RootSize >, \ ExprNode < TnsSize, 0, TnsSize >, \ and \ TnsNode < 0 >.$

7.17.3.5 Left()

```
virtual I_TnsNode * Left ( ) [pure virtual]
```

A pure virtual member.

 $Implemented \ in \ ExprNode < _LabelSetSize, _ParLabelSetSize, _RootSize >, \ ExprNode < TnsSize, 0, TnsSize >, \ and \ TnsNode < 0 >.$

7.17.3.6 Parent()

```
virtual I_TnsNode * Parent ( ) [pure virtual]
```

A pure virtual member.

 $Implemented \ in \ ExprNode < _LabelSetSize, _ParLabelSetSize, _RootSize >, \ ExprNode < TnsSize, 0, TnsSize >, \ and \ TnsNode < 0 >.$

7.17.3.7 Right()

```
virtual I_TnsNode * Right ( ) [pure virtual]
```

A pure virtual member.

Implemented in ExprNode< _LabelSetSize, _ParLabelSetSize, _RootSize >, ExprNode< TnsSize, 0, TnsSize >, and TnsNode< 0 >.

7.17.3.8 SearchKey()

A pure virtual member.

Parameters

```
key [in] Searching key value.
```

 $Implemented \ in \ ExprNode < _LabelSetSize, _ParLabelSetSize, _RootSize >, \ ExprNode < TnsSize, 0, TnsSize >, \ and \ TnsNode < 0 >.$

7.17.3.9 SetOutdated()

```
virtual void SetOutdated ( ) [pure virtual]
```

A pure virtual member.

 $Implemented \ in \ TnsNode < _TnsSize >, \ TnsNode < _LabelSetSize = _RootSize ? _LabelSetSize : _LabelSetSize + 1 >, \\ TnsNode < 1 >, \ and \ TnsNode < 0 >.$

7.17.3.10 TensorX()

```
virtual void * TensorX ( ) [pure virtual]
```

A pure virtual member.

 $Implemented \ in \ TnsNode < _TnsSize >, \ TnsNode < _LabelSetSize = = _RootSize \ ? _LabelSetSize : _LabelSetSize + 1 >, \ TnsNode < 1 >, \ and \ TnsNode < 0 >.$

7.17.3.11 TnsDims()

```
virtual void * TnsDims ( ) [pure virtual]
```

A pure virtual member.

 $Implemented \ in \ ExprNode < _LabelSetSize, _ParLabelSetSize, _RootSize >, \ ExprNode < TnsSize, 0, \ TnsSize >, \ and \ TnsNode < 0 >.$

7.17.3.12 Updated()

```
virtual bool Updated ( ) [pure virtual]
```

A pure virtual member.

 $Implemented \ in \ TnsNode < _TnsSize >, \ TnsNode < _LabelSetSize == _RootSize \ ? _LabelSetSize : _LabelSetSize + 1 >, \ TnsNode < 1 >, \ and \ TnsNode < 0 >.$

7.17.3.13 UpdateTree()

```
virtual void UpdateTree (
                int const num_factors,
                int const id,
                FactorDimTree * factors ) [pure virtual]
```

A pure virtual member.

Parameters

num_factors	[in] Number of Factors to update.
id	[in] Indexing for Factor to update.
factors	[in,out] Pointer to the array factors of FactorDimTree type.

 $Implemented \ in \ ExprNode < _LabelSetSize, _ParLabelSetSize, _RootSize >, \ ExprNode < TnsSize, 0, TnsSize >, \ and \ TnsNode < 0 >.$

7.17.4 Member Data Documentation

7.17.4.1 TnsSize

```
std::size_t TnsSize
```

Tensor Order

The documentation for this struct was generated from the following file:

DimTrees.hpp

7.18 MatrixArrayTraits < MA > Struct Template Reference

#include <Tensor.hpp>

7.18.1 Detailed Description

 $\label{lem:lambda} \mbox{template} < \mbox{typename MA} > \\ \mbox{struct partensor::MatrixArrayTraits} < \mbox{MA} > \\$

Initialization of a templated struct. It is being used to hold information about a container of Eigen Matrix type.

Template Parameters

MA	An array container type.
----	--------------------------

The documentation for this struct was generated from the following file:

· Tensor.hpp

7.19 MatrixArrayTraits< std::array< T, _Size >> Struct Template Reference

#include <Tensor.hpp>

7.19.1 Detailed Description

 $\label{template} $$ \ensuremath{\sf template}$$ < typename T, std::size_t _Size> $$ struct partensor::MatrixArrayTraits< std::array< T, _Size>> $$$

Specialization of templated struct ${\tt MatrixArrayTraits}$, for stl array.

Template Parameters

T	Type of Eigen Data.	
_Size	Size of the stlarray.	

The documentation for this struct was generated from the following file:

· Tensor.hpp

7.20 MatrixTraits < Matrix > Struct Template Reference

7.20.1 Detailed Description

template<typename Matrix>
struct partensor::MatrixTraits< Matrix>

Initialization of a templated struct. It is being used to hold information about Eigen Matrix.

Template Parameters

Matrix | Eigen Matrix Type.

The documentation for this struct was generated from the following file:

· Tensor.hpp

7.21 MatrixTraits < Matrix > Struct Reference

#include <Tensor.hpp>

7.21.1 Detailed Description

Specialization of templated struct MatrixTraits.

The documentation for this struct was generated from the following file:

· Tensor.hpp

7.22 Options< Tensor_, ExecutionPolicy_, DefaultValues_ > Struct Template Reference

#include <PARTENSOR_basic.hpp>

7.22.1 Detailed Description

template<typename Tensor_, typename ExecutionPolicy_ = execution::sequenced_policy, template< typename T > class DefaultValues_ = DefaultValues> struct partensor::Options< Tensor_, ExecutionPolicy_, DefaultValues_>

Manage defaults parameters for CPD algorithm.

In case different parameters values need to be used, an Option object must be created. After changing the default values, then this object can be passed in the appropriate cpd operation.

Template Parameters

Tensor_ Type(data type and order) of input Tensor.	
Execution←	The policy that is used, either sequential or parallel with mpi.
Policy_	

Inherited by Options < Tensor_, execution::openmpi_policy, DefaultValues >.

Public Types

- using DataType = typename TensorTraits< Tensor_ >::DataType
- using MatrixType = typename TensorTraits< Tensor_ >::MatrixType

Public Member Functions

• Options ()

Static Public Attributes

• static constexpr std::size_t TnsSize

7.22.2 Member Typedef Documentation

7.22.2.1 DataType

```
using DataType = typename TensorTraits<Tensor_>::DataType
```

Tensor Data type.

7.22.2.2 MatrixType

```
using MatrixType = typename TensorTraits<Tensor_>::MatrixType
```

Eigen Matrix with the same Data type with the Tensor.

7.22.3 Constructor & Destructor Documentation

7.22.3.1 Options()

```
Options ( ) [inline]
```

- < Default value for Method is als.
- < Default value for Constraint is no negative. < Default value for cost function's threshold. < Default value for Nesterov's tolerance.
- < Default value for Nesterov's tolerance.
- < Default value for lambda.
- < Default value outer loop maximum iterations. < Default value outer loop maximum duration.
- < Default value for acceleration coefficient. < Default value for acceleration fail. < Default value for acceleration.
- < Default value for normalization.

7.22.4 Member Data Documentation

7.22.4.1 TnsSize

```
constexpr std::size_t TnsSize [static], [constexpr]
```

Tensor Order.

The documentation for this struct was generated from the following file:

• PARTENSOR_basic.hpp

7.23 SparseStatus< _TnsSize, ExecutionPolicy_, DefaultValues_ > Struct Template Reference

```
#include <PARTENSOR_basic.hpp>
```

7.23.1 Detailed Description

```
template < std::size_t _TnsSize, typename ExecutionPolicy_ = execution::sequenced_policy, template < typename T > class DefaultValues_ = SparseDefaultValues>
```

struct partensor::SparseStatus< _TnsSize, ExecutionPolicy_, DefaultValues_ >

Sparse Status

Public Types

using MatrixArray = typename SparseTensorTraits
 SparseTensor >::MatrixArray

Public Attributes

- unsigned ao_iter
- double f_value
- MatrixArray factors
- double frob tns
- double rel_costFunction

7.23.2 Member Typedef Documentation

7.23.2.1 MatrixArray

```
using MatrixArray = typename SparseTensorTraits<SparseTensor>::MatrixArray
```

Eigen Matrix with the same Data type with the Tensor.

7.23.3 Member Data Documentation

7.23.3.1 ao_iter

unsigned ao_iter

Stores the iteration where the cost function reached the wanted threshold.

7.23.3.2 f_value

double f_value

Stores the cost function.

7.23.3.3 factors

MatrixArray factors

An stl array with the resulting Factors from CPD factorization of the Eigen Tensor.

7.23.3.4 frob_tns

double frob_tns

Stores the Frobenius norm of an ${\tt Eigen}$ Tensor.

7.23.3.5 rel_costFunction

```
double rel_costFunction
```

Stores the relative cost function.

The documentation for this struct was generated from the following file:

• PARTENSOR_basic.hpp

7.24 SparseTensorTraits < SparseTensor > Struct Template Reference

7.24.1 Detailed Description

```
template < typename SparseTensor > struct partensor::SparseTensorTraits < SparseTensor > Initialization of a templated struct with information about an Sparse Eigen.

Template Parameters
```

c Sparse Eigen Tensor Type.

The documentation for this struct was generated from the following file:

· Tensor.hpp

7.25 SparseTensorTraits < SparseTensor < _TnsSize > > Struct Template Reference

```
#include <Tensor.hpp>
```

7.25.1 Detailed Description

```
\label{lem:continuity} \mbox{template} < \mbox{std::size\_t\_TnsSize} > \\ \mbox{struct partensor::SparseTensorTraits} < \mbox{SparseTensor} < \mbox{\_TnsSize} > > \\ \mbox{TnsSize} > > > > \\ \mbox{SparseTensor} < \mbox{\_TnsSize} > > > \\ \mbox{SparseTensor} < \mbox{\_TnsSize} > > > \\ \mbox{SparseTensor} < \mbox{\_TnsSize} > > \\ \mbox
```

Specialization of templated struct SparseMatrixTraits.

Template Parameters

|--|

Public Types

- using Constraints = std::array < Constraint, TnsSize >
- using DoubleArray = std::array< double, TnsSize >
- using IntArray = std::array< int, _TnsSize >
- using MatrixArray = std::array< MatrixType, _TnsSize >

7.25.2 Member Typedef Documentation

7.25.2.1 Constraints

```
using Constraints = std::array<Constraint,_TnsSize>
```

Stl array of size TnsSize and containing Constraint type.

7.25.2.2 DoubleArray

```
using DoubleArray = std::array<double,_TnsSize>
```

Stl array of size TnsSize and containing double type.

7.25.2.3 IntArray

```
using IntArray = std::array<int,_TnsSize>
```

Stl array of size TnsSize and containing int type.

7.25.2.4 MatrixArray

```
using MatrixArray = std::array<MatrixType,_TnsSize>
```

Stl array of size TnsSize and containing MatrixType type.

The documentation for this struct was generated from the following file:

· Tensor.hpp

7.26 Status < Tensor_, ExecutionPolicy_, DefaultValues_ > Struct Template Reference

```
#include <PARTENSOR_basic.hpp>
```

7.26.1 Detailed Description

 $template < typename \ \ Template < typename \ \ T > class \\ Default Values _ = Default Values >$

 $struct\ partensor:: Status < Tensor_,\ Execution Policy_,\ Default Values_>$

Returned Type of CPD algorithm.

Status is the returned type of cpd operations. In this struct exist the returned values, such as the cost function at the end of the algorithm, or at what iteration the operation has ended. Also, includes the factors produced from cpd operation in an stl array of Matrix type and size same as the input Tensor order.

Template Parameters

Tensor_	Type(data type and order) of input Tensor.
ExecutionPolicy	The policy that is used, either sequential or with mpi.

Public Types

• using MatrixArray = typename TensorTraits< Tensor_>::MatrixArray

Public Attributes

- unsigned ao_iter
- double f value
- MatrixArray factors
- double frob_tns
- double rel_costFunction

7.26.2 Member Typedef Documentation

7.26.2.1 MatrixArray

using MatrixArray = typename TensorTraits<Tensor_>::MatrixArray

Eigen Matrix with the same Data type with the Tensor.

7.26.3 Member Data Documentation

7.26.3.1 ao_iter

unsigned ao_iter

Stores the iteration where the cost function reached the wanted threshold.

7.26.3.2 f_value

double f_value

Stores the cost function.

7.26.3.3 factors

MatrixArray factors

An stl array with the resulting Factors from CPD factorization of the Eigen Tensor.

7.26.3.4 frob_tns

double frob_tns

Stores the Frobenius norm of an Eigen Tensor.

7.26.3.5 rel_costFunction

double rel_costFunction

Stores the relative cost function.

The documentation for this struct was generated from the following file:

• PARTENSOR_basic.hpp

7.27 TensorTraits < Tensor > Struct Template Reference

7.27.1 Detailed Description

 $\label{template} \begin{tabular}{ll} template < typename Tensor > \\ struct partensor::TensorTraits < Tensor > \\ \end{tabular}$

Initialization of a templated struct with information about an Eigen Tensor.

Template Parameters

Tensor | Eigen Tensor Type.

The documentation for this struct was generated from the following file:

· Tensor.hpp

${\bf 7.28 \quad TensorTraits} < {\bf Tensor} < _{\bf TnsSize} > > {\bf Struct\ Template\ Reference}$

#include <Tensor.hpp>

7.28.1 Detailed Description

```
\label{lem:lemplate} \mbox{template} < \mbox{int \_TnsSize} > \\ \mbox{struct partensor::TensorTraits} < \mbox{Tensor} < \mbox{\_TnsSize} > > \\ \mbox{}
```

Specialization of templated struct TensorTraits.

Template Parameters

```
_TnsSize Tensor Order.
```

Public Types

```
    using Constraints = std::array< Constraint, _TnsSize >
```

- using DoubleArray = std::array< double, _TnsSize >
- using IntArray = std::array< int, _TnsSize >
- using MatrixArray = std::array< MatrixType, _TnsSize >

7.28.2 Member Typedef Documentation

7.28.2.1 Constraints

```
using Constraints = std::array<Constraint,_TnsSize>
```

Stl array of size TnsSize and containing Constraint type.

7.28.2.2 DoubleArray

```
using DoubleArray = std::array<double,_TnsSize>
```

Stl array of size TnsSize and containing double type.

7.28.2.3 IntArray

```
using IntArray = std::array<int,_TnsSize>
```

Stl array of size TnsSize and containing int type.

7.28.2.4 MatrixArray

```
using MatrixArray = std::array<MatrixType,_TnsSize>
```

Stl array of size TnsSize and containing MatrixType type.

The documentation for this struct was generated from the following file:

· Tensor.hpp

7.29 Timers Struct Reference

```
#include <Timers.hpp>
```

7.29.1 Detailed Description

Struct with implementations for measuring time from libraries as time, stl chrono, and MPI.

Public Types

- using ClockHigh = std::chrono::time_point< std::chrono::high_resolution_clock >
- using ClockSteady = std::chrono::time_point< std::chrono::steady_clock >

Public Member Functions

- double endChronoHighTimer ()
- double endChronoSteadyTimer ()
- double endCpuTimer ()
- double endMpiTimer ()
- void startChronoHighTimer ()
- void startChronoSteadyTimer ()
- void startCpuTimer ()
- void startMpiTimer ()

7.29.2 Member Typedef Documentation

7.29.2.1 ClockHigh

```
using ClockHigh = std::chrono::time_point<std::chrono::high_resolution_clock>
```

Typdef for chrono high resolution clock.

7.29.2.2 ClockSteady

```
using ClockSteady = std::chrono::time_point<std::chrono::steady_clock>
```

Typdef for chrono steady clock.

7.29.3 Member Function Documentation

7.29.3.1 endChronoHighTimer()

```
double endChronoHighTimer ( ) [inline]
```

Stores in a variable of double type, the seconds passed since startChronoHighTimer was called.

Returns

The measured time passed.

7.29.3.2 endChronoSteadyTimer()

```
double endChronoSteadyTimer ( ) [inline]
```

Stores in a variable of double type, the seconds passed since startChronoSteadyTimer was called.

Returns

The measured time passed.

7.29.3.3 endCpuTimer()

```
double endCpuTimer ( ) [inline]
```

Stores in a variable of double type, the seconds passed since startCpuTimer was called.

Returns

The measured time passed.

7.29.3.4 endMpiTimer()

```
double endMpiTimer ( ) [inline]
```

Stores in a variable of double type, the seconds passed since startMpiTimer was called.

Returns

The measured time passed.

7.29.3.5 startChronoHighTimer()

```
void startChronoHighTimer ( ) [inline]
```

Stores in a variable of chrono high_resolution_clock type, the current time.

7.29.3.6 startChronoSteadyTimer()

```
void startChronoSteadyTimer ( ) [inline]
```

Stores in a variable of chrono steady_clock type, the current point in time.

7.29.3.7 startCpuTimer()

```
void startCpuTimer ( ) [inline]
```

Stores in a variable of clock_t type, the processor's time.

7.29.3.8 startMpiTimer()

```
void startMpiTimer ( ) [inline]
```

Stores in a variable of double type, the elapsed time on the calling MPI processor.

The documentation for this struct was generated from the following file:

· Timers.hpp

7.30 TnsNode< _TnsSize > Struct Template Reference

```
#include <DimTrees.hpp>
```

7.30.1 Detailed Description

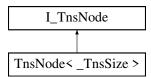
```
template<std::size_t _TnsSize>
struct partensor::TnsNode< _TnsSize >
```

Implementation of the I_TnsNode interface.

Template Parameters

_TnsSize Tensor orde	r
------------------------	---

Inheritance diagram for TnsNode< _TnsSize >:



Public Member Functions

- Hessian_Type & Gramian () override
- int Key () override
- void SetOutdated () override
- void * TensorX () override
- TnsNode ()
- bool Updated () override

Public Attributes

- Hessian_Type mGramian
- int mKey
- Tensor_Type mTnsX
- bool mUpdated

Static Public Attributes

- static constexpr bool IsNull
- static constexpr std::size_t TnsSize

7.30.2 Constructor & Destructor Documentation

7.30.2.1 TnsNode()

```
TnsNode ( ) [inline]
```

Initialize tensor order. Set mKey to zero, and mUpdated to false.

7.30.3 Member Function Documentation

7.30.3.1 Gramian()

```
Hessian_Type & Gramian ( ) [inline], [override], [virtual]
```

Returns

The mGramian member variable of TnsNode.

Implements I TnsNode.

7.30.3.2 Key()

```
int Key ( ) [inline], [override], [virtual]
```

Returns

The mKey member variable of TnsNode.

Implements I_TnsNode.

7.30.3.3 SetOutdated()

```
void SetOutdated ( ) [inline], [override], [virtual]
```

Set the TnsNode and its children as outdated.

Implements I TnsNode.

7.30.3.4 TensorX()

```
void * TensorX ( ) [inline], [override], [virtual]
```

Returns

The mTnsX member variable of TnsNode. No type is included, in order to specify the TnsSize of mTnsX explicitly.

7.30.3.5 Updated()

```
bool Updated ( ) [inline], [override], [virtual]
```

Returns

If the ExprNode has updated data then true is returned, otherwise false.

Implements I_TnsNode.

7.30.4 Member Data Documentation

7.30.4.1 IsNull

```
constexpr bool IsNull [static], [constexpr]
```

Checks if TnsSize_ is greater than zero.

7.30.4.2 mGramian

Hessian_Type mGramian

Gramian Matrix.

7.30.4.3 mKey

int mKey

Used for mapping Factors with leafs.

7.30.4.4 mTnsX

Tensor_Type mTnsX

Tensor of TnsNode.

7.30.4.5 mUpdated

bool mUpdated

Checks if node has updated data.

7.30.4.6 TnsSize

```
constexpr std::size_t TnsSize [static], [constexpr]
```

Tensor Order.

The documentation for this struct was generated from the following file:

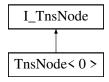
• DimTrees.hpp

7.31 TnsNode < 0 > Struct Reference

#include <DimTrees.hpp>

7.31.1 Detailed Description

TnsNode with TnsSize set as zero. Used for leaf nodes. Inheritance diagram for TnsNode < 0 >:



Public Types

• using Tensor_Type = Tensor< 0 >

Public Member Functions

- void * DeltaSet () override
- Tensor< 2 > & Gramian () override
- int Key () override
- void * LabelSet () override
- I_TnsNode * Left () override
- I_TnsNode * Parent () override
- I_TnsNode * Right () override
- I_TnsNode * SearchKey (int const) override
- · void SetOutdated () override
- void * TensorX () override
- void * TnsDims () override
- template<typename N >
 TnsNode (N par=nullptr)
- bool Updated () override
- void UpdateTree (int const, int const, FactorDimTree *) override

Static Public Attributes

- static constexpr bool IsNull
- static constexpr std::size_t TnsSize

Additional Inherited Members

7.31.2 Member Typedef Documentation

7.31.2.1 Tensor_Type

```
using Tensor_Type = Tensor<0>
```

Scalar value.

7.31.3 Constructor & Destructor Documentation

7.31.3.1 TnsNode()

```
TnsNode (
          N par = nullptr ) [inline]
```

Initialize tensor order to zero.

7.31.4 Member Function Documentation

7.31.4.1 DeltaSet()

```
void * DeltaSet ( ) [inline], [override], [virtual]
```

If it is called throws a runtime error.

7.31.4.2 Gramian()

```
Tensor< 2 > & Gramian ( ) [inline], [override], [virtual]
```

If it is called throws a runtime error.

Implements I TnsNode.

7.31.4.3 Key()

```
int Key ( ) [inline], [override], [virtual]
```

If it is called throws a runtime error.

Implements I_TnsNode.

7.31.4.4 LabelSet()

```
void * LabelSet ( ) [inline], [override], [virtual]
```

If it is called throws a runtime error.

Implements I_TnsNode.

7.31.4.5 Left()

```
I_TnsNode * Left ( ) [inline], [override], [virtual]
```

Returns

If called from zero- ${\tt TnsNode}$, there is no Left Child ${\tt TnsNode}$ so it returns ${\tt nullptr}$.

Implements I_TnsNode.

7.31.4.6 Parent()

```
I_TnsNode * Parent ( ) [inline], [override], [virtual]
```

Returns

If called from zero- <code>TnsNode</code> , there is no Parent <code>TnsNode</code> so it returns <code>nullptr</code>.

7.31.4.7 Right()

```
I_TnsNode * Right ( ) [inline], [override], [virtual]
```

Returns

If called from zero- TnsNode, there is no Right Child TnsNode so it returns nullptr.

Implements I TnsNode.

7.31.4.8 SearchKey()

If called from zero- TnsNode then throws a runtime_error.

Parameters

key [in] Searching key value. If it is called throws a runtime error.

Implements I_TnsNode.

7.31.4.9 SetOutdated()

```
void SetOutdated ( ) [inline], [override], [virtual]
```

If it is called throws a runtime error.

Implements I_TnsNode.

7.31.4.10 TensorX()

```
void * TensorX ( ) [inline], [override], [virtual]
```

If it is called throws a runtime error.

7.31.4.11 TnsDims()

```
void * TnsDims ( ) [inline], [override], [virtual]
```

If it is called throws a runtime error.

Implements I TnsNode.

7.31.4.12 Updated()

```
bool Updated ( ) [inline], [override], [virtual]
```

If it is called throws a runtime error.

Implements I_TnsNode.

7.31.4.13 UpdateTree()

```
void UpdateTree (
          int const ,
          int const ,
          FactorDimTree * ) [inline], [override], [virtual]
```

If called from zero- TnsNode then throws a runtime_error.

Parameters

num_factors	[in] Number of Factors to update.
id	[in] Indexing for Factor to update.
factors	[in,out] Pointer to the array factors of FactorDimTree type. If it is called throws a runtime error.

Implements I_TnsNode.

7.31.5 Member Data Documentation

7.31.5.1 IsNull

```
constexpr bool IsNull [static], [constexpr]
```

Indicates that there are no data in this TnsNode.

7.31.5.2 TnsSize

constexpr std::size_t TnsSize [static], [constexpr]

TnsSize set as zero.

The documentation for this struct was generated from the following file:

• DimTrees.hpp

Chapter 8

File Documentation

8.1 Config.hpp File Reference

8.1.1 Detailed Description

Configurations for PARTENSOR.

8.2 Config.hpp

Go to the documentation of this file.

```
1
7 #if !defined (USE_MPI)
8 #define USE_MPI 0
9 #endif /* !defined (USE_MPI) */
10
11 #if !defined (USE_OPENMP)
12 #define USE_OPENMP 0
13 #endif /* !defined (USE_OPENMP) */
14
15 #if !defined (USE_CUDA)
16 #define USE_CUDA 0
17 #endif /* !defined (USE_CUDA) */
```

8.3 Constants.hpp File Reference

Enumerations

```
    enum class Constraint : uint8_t {
        unconstrained ,
        nonnegativity ,
        orthogonality ,
        sparsity ,
        constant ,
        symmetric_nonnegativity ,
        symmetric }

    enum class Distribution : uint8_t
    enum class Method : uint8_t
    enum class ProblemType : uint8_t
```

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8.3.1 Detailed Description

Implementation for various enumerations.

8.3.2 Enumeration Type Documentation

8.3.2.1 Constraint

```
enum class Constraint : uint8_t [strong]
```

Possible implementation for each Factor.

Enumerator

unconstrained	unconstrained
nonnegativity	nonnegativity
orthogonality	orthogonality
sparsity	sparsity
constant	constant
symmetric_nonnegativity	symmetric_nonnegativity
symmetric	symmetric

8.3.2.2 Distribution

```
enum class Distribution : uint8_t [strong]
```

In case of not initialized Tensor or Factors, choose one of the following distribution in order to produce synthetic data.

8.3.2.3 Method

```
enum class Method : uint8_t [strong]
```

Based on which Method the factorization will be computed.

8.3.2.4 ProblemType

```
enum class ProblemType : uint8_t [strong]
```

Based on the format of the Tensor, different implementations of the algorithms are used.

8.4 Constants.hpp 119

8.4 Constants.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
16 /*************
22 #ifndef PARTENSOR_CONSTANTS_HPP
23 #define PARTENSOR_CONSTANTS_HPP
25 namespace partensor {
26
           enum class ProblemType : uint8_t {
31
                     = 0,
= 1,
32
             dense
             sparse
33
             incomplete = 2
35
           };
36
           enum class Method : uint8 t {
40
                   als = 0, // alternating least squares
41
                   rnd = 1, // randomized
bc = 2 // block coordinate descent
42
43
44
           };
4.5
           enum class Constraint : uint8_t {
49
50
                   unconstrained = 0,
                   nonnegativity = 1,
51
                    orthogonality = 2,
                    sparsity
                                  = 3,
54
                   constant
                                 = 4.
55
                   symmetric_nonnegativity = 5,
                   symmetric = 6
56
           };
           enum class Distribution : uint8_t {
             uniform = 0,
gaussian = 1
65
66
           };
68
69 } // end namespace partensor
71 #endif // PARTENSOR_CONSTANTS_HPP
```

8.5 Cpd.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
#include "Matricization.hpp"
#include "PartialCwiseProd.hpp"
#include "MTTKRP.hpp"
#include "Normalize.hpp"
#include "Timers.hpp"
#include "ReadWrite.hpp"
```

Functions

- template<std::size_t TnsSize, typename ExecutionPolicy >
 execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor< static_cast< int
 >(TnsSize)>, execution::execution_policy_t< ExecutionPolicy >, DefaultValues > > cpd (Execution←)
 Policy &&, std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::array< std::string, TnsSize >
 const &true_paths, std::array< std::string, TnsSize > const &init_paths, Options
 (TnsSize)>, execution::execution_policy_t< ExecutionPolicy >, DefaultValues > const &options)
- template<typename ExecutionPolicy, std::size_t TnsSize>
 execution::internal::enable_if_execution_policy
 ExecutionPolicy, Status
 Tensor
 static_cast
 int

 (TnsSize)>, execution::execution_policy_t
 ExecutionPolicy >, DefaultValues > cpd (Execution←

 Policy &&, std::array
 int, TnsSize > const &tnsDims, std::size_t const R, std::array
 std::string, TnsSize+1

 const &paths)

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- template<std::size_t TnsSize, typename ExecutionPolicy >
 execution::internal::enable_if_execution_policy
 ExecutionPolicy, Status
 Tensor
 static_cast
 int >(TnsSize)>, execution::execution_policy_t
 ExecutionPolicy >, DefaultValues > > cpd (Execution← Policy &&, std::array<
 int, TnsSize > const &tnsDims, std::size_t const R, std::array
 std::array<
 std::array
 std::array</li
- template<typename ExecutionPolicy, std::size_t TnsSize>
 execution::internal::enable_if_execution_policy
 ExecutionPolicy, Status
 Tensor< static_cast< int
 <p>>(TnsSize)>, execution::execution_policy_t
 ExecutionPolicy >, DefaultValues > > cpd (Execution←)
 Policy &&, std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::string const &path)
- template<typename ExecutionPolicy, std::size_t TnsSize>
 execution::internal::enable_if_execution_policy
 ExecutionPolicy, Status
 Tensor
 static_cast
 int
 >(TnsSize)>, execution::execution_policy_t
 ExecutionPolicy >, DefaultValues > > cpd (Execution \corr Policy &&, std::array
 int, TnsSize > const &tnsDims, std::size_t const R, std::string const &path, Options
 Tensor
 static_cast
 int >(TnsSize)>, execution::execution_policy_t
 ExecutionPolicy >, DefaultValues > const &options)
- template<typename Tensor_, typename ExecutionPolicy >
 execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor_, execution::execution_
 policy_t< ExecutionPolicy >, DefaultValues > > cpd (ExecutionPolicy &&, Tensor_ const &tnsX, std::size_t const R)
- template<typename ExecutionPolicy, typename Tensor_>
 execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor_, execution::execution_
 policy_t< ExecutionPolicy >, DefaultValues >> cpd (ExecutionPolicy &&, Tensor_ const &tnsX, std::size_t const R, MatrixArray< Tensor_ > const &factorsInit)
- template<typename Tensor_, typename ExecutionPolicy >
 execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor_, execution::execution_
 policy_t< ExecutionPolicy >, DefaultValues > > cpd (ExecutionPolicy &&, Tensor_ const &tnsX, std::size
 t const R, Options< Tensor, execution::execution_policy_t< ExecutionPolicy >, DefaultValues > const &options)
- template<typename ExecutionPolicy , typename Tensor_>
 execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor_, execution::execution_
 policy_t< ExecutionPolicy >, DefaultValues >> cpd (ExecutionPolicy &&, Tensor_ const &tnsX, std::size
 t const R, Options< Tensor, execution::execution_policy_t< ExecutionPolicy >, DefaultValues > const &options, MatrixArray
 Tensor_ > const &factorsInit)

8.5.1 Detailed Description

Implements the Canonical Polyadic Decomposition(cpd). Make use of spdlog library in order to write output in a log file in "../log". In case of using parallelism with mpi, then the functions from CpdMpi.hpp will be called.

8.5.2 Function Documentation

8.5.2.1 cpd() [1/9]

```
std::array< std::string, TnsSize > const & true_paths,
std::array< std::string, TnsSize > const & init_paths,
Options< Tensor< static_cast< int >(TnsSize)>, execution::execution_policy_t<
ExecutionPolicy >, DefaultValues > const & options )
```

Interface of Canonical Polyadic Decomposition(cpd), with the use of an Execution Policy, which can be either sequential, parallel with the use of MPI, or parallel with the use of OpenMP. In order to choose a policy, type execution::seq, execution::mpi or execution::omp. Default value is sequential, in case no ExecutionPolicy is passed.

With this version of cpd, the Tensor can be read from a file, specified in path variable.

Template Parameters

ExecutionPolicy Type of stl Execution Policy (sequential, paralle	
TnsSize	Order of input Tensor.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
true_paths	[in] An stl array containing paths for the true factors.
init_paths	[in] An stl array containing paths for initialized factors.
options	[in] User's options, other than the default. It must be of
	<pre>partensor::Options<partensor::tensor<order>> type, where order must be in range of [3-8].</partensor::tensor<order></pre>

Returns

An object of type Status with the results of the algorithm.

8.5.2.2 cpd() [2/9]

Interface of Canonical Polyadic Decomposition(cpd), with the use of an Execution Policy, which can be either sequential, parallel with the use of MPI, or parallel with the use of OpenMP. In order to choose a policy, type execution::seq, execution::mpi or execution::omp. Default value is sequential, in case no ExecutionPolicy is passed.

With this version of cpd, the Tensor and the initialized factors can be read from files, specified in paths variable.

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Template Parameters

ExecutionPolicy Type of stl Execution Policy (sequential, parallel-n	
TnsSize	Order of input Tensor.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
paths	[in] An stl array containing paths for the Tensor to be factorized and after that the paths for the
	initialized factors.

Returns

An object of type Status with the results of the algorithm.

8.5.2.3 cpd() [3/9]

Interface of Canonical Polyadic Decomposition(cpd), with the use of an Execution Policy, which can be either sequential, parallel with the use of MPI, or parallel with the use of OpenMP. In order to choose a policy, type execution::seq, execution::mpi or execution::omp. Default value is sequential, in case no ExecutionPolicy is passed.

With this version of cpd, the Tensor and the initialized factors can be read from files, specified in paths variable.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
TnsSize	Order of input Tensor.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
paths	[in] An stl array containing paths for the Tensor to be factorized and after that the paths for the initialized factors.

Parameters

options	[in] User's options, other than the default. It must be of	
	partensor::Options <partensor::tensor<order>> type, where order must be in</partensor::tensor<order>	
	range of [3-8].	

Returns

An object of type Status with the results of the algorithm.

8.5.2.4 cpd() [4/9]

Interface of Canonical Polyadic Decomposition(cpd), with the use of an Execution Policy, which can be either sequential, parallel with the use of MPI, or parallel with the use of OpenMP. In order to choose a policy, type execution::seq, execution::mpi or execution::omp. Default value is sequential, in case no ExecutionPolicy is passed.

With this version of cpd the Tensor can be read from a file, specified in path variable.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
TnsSize	Order of input Tensor.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
path	[in] The path where the tensor is located.

Returns

An object of type Status with the results of the algorithm.

8.5.2.5 cpd() [5/9]

execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor< static_← cast< int >(TnsSize)>, execution::execution_policy_t< ExecutionPolicy >, DefaultValues > >

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Interface of Canonical Polyadic Decomposition(cpd), with the use of an Execution Policy, which can be either sequential, parallel with the use of MPI, or parallel with the use of OpenMP. In order to choose a policy, type execution::seq, execution::mpi or execution::omp. Default value is sequential, in case no ExecutionPolicy is passed.

With this version of cpd the Tensor can be read from a file, specified in path variable.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
TnsSize	Order of input Tensor.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
path	[in] The path where the tensor is located.
options	[in] User's options, other than the default. It must be of
	partensor::Options <partensor::tensor<order>> type, where order must be in</partensor::tensor<order>
	range of [3-8].

Returns

An object of type Status with the results of the algorithm.

8.5.2.6 cpd() [6/9]

```
execution::internal::enable_if_execution_policy<br/>
ExecutionPolicy, Status<br/>
Tensor_, execution<br/>
::execution_policy_t<br/>
ExecutionPolicy >, DefaultValues > > partensor::cpd (<br/>
ExecutionPolicy && ,<br/>
Tensor_ const & tnsX,<br/>
std::size_t const R)
```

Interface of Canonical Polyadic Decomposition(cpd), with the use of an Execution Policy, which can be either sequential, parallel with the use of MPI, or parallel with the use of OpenMP. In order to choose a policy, type execution::seq, execution::mpi or execution::omp. Default value is sequential, in case no ExecutionPolicy is passed.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
Tensor_	Type(data type and order) of input Tensor. Tensor_ must be
	partensor::Tensor <order>, where order must be in range of [3-8].</order>

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.

Returns

An object of type Status, containing the results of the algorithm.

8.5.2.7 cpd() [7/9]

Interface of Canonical Polyadic Decomposition(cpd), with the use of an Execution Policy, which can be either sequential, parallel with the use of MPI, or parallel with the use of OpenMP. In order to choose a policy, type execution::seq, execution::mpi or execution::omp. Default value is sequential, in case no ExecutionPolicy is passed.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
Tensor_	Type(data type and order) of input Tensor. Tensor_ must be
	partensor::Tensor <order>, where order must be in range of [3-8].</order>

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.
factorsInit	[in] Uses initialized factors instead of randomly generated. The data must be of
	partensor::Matrix type and stored in an stl array with size same as the order of tnsX.

Returns

An object of type Status with the results of the algorithm.

8.5.2.8 cpd() [8/9]

execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor_, execution← ::execution_policy_t< ExecutionPolicy >, DefaultValues > > partensor::cpd (

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```
ExecutionPolicy && ,
    Tensor_ const & tnsX,
    std::size_t const R,
    Options< Tensor_, execution::execution_policy_t< ExecutionPolicy >, DefaultValues
> const & options )
```

Interface of Canonical Polyadic Decomposition(cpd), with the use of an Execution Policy, which can be either sequential, parallel with the use of MPI, or parallel with the use of OpenMP. In order to choose a policy, type execution::seq, execution::mpi or execution::omp. Default value is sequential, in case no ExecutionPolicy is passed.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
Tensor_	Type(data type and order) of input Tensor. Tensor_ must be
	partensor::Tensor <order>, where order must be in range of [3-8].</order>

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.
options	[in] User's options, other than the default. It must be of
	partensor::Options <partensor::tensor<order>> type, where order must be in</partensor::tensor<order>
	range of [3-8].

Returns

An object of type Status with the results of the algorithm.

8.5.2.9 cpd() [9/9]

Interface of Canonical Polyadic Decomposition(cpd), with the use of an Execution Policy, which can be either sequential, parallel with the use of MPI, or parallel with the use of OpenMP. In order to choose a policy, type execution::seq, execution::mpi or execution::omp. Default value is sequential, in case no ExecutionPolicy is passed.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
Tensor_	Type(data type and order) of input Tensor. Tensor_ must be
	partensor::Tensor <order>, where order must be in range of [3-8].</order>

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Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.
options	[in] User's options, other than the default. It must be of
	<pre>partensor::Options<partensor::tensor<order>> type, where order must be</partensor::tensor<order></pre>
	in range of [3-8].
factorsInit	[in] Uses initialized factors instead of randomly generated. The data must be of
	partensor::Matrix type and stored in an stl array with size same as the order of tnsX.

Returns

An object of type Status with the results of the algorithm.

8.6 Cpd.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN SHOULD SKIP THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
26 #ifndef PARTENSOR_CPD_HPP
27 #define PARTENSOR_CPD_HPP
2.8
29 #include "PARTENSOR basic.hpp"
30 #include "Matricization.hpp"
31 #include "PartialCwiseProd.hpp"
32 #include "MTTKRP.hpp"
33 #include "NesterovMNLS.hpp"
34 #include "Normalize.hpp"
35 #include "Timers.hpp"
36 #include "ReadWrite.hpp"
38 namespace partensor
39
40
     inline namespace v1
41
42
       namespace internal
43
         //template <typename ExecutionPolicy, typename Tensor>
          //execution::internal::enable_if_execution_policy<ExecutionPolicy,Tensor>
46
         //Status cpd_f(ExecutionPolicy &&, Tensor const &tnsX, std::size_t rank);
47
48
          \star Includes the implementation of CP Decomposition. Based on the given
49
          * parameters one of the overloaded operators will be called.
50
52
         template <typename Tensor_>
53
         struct CPD_Base {
           static constexpr std::size_t TnsSize = TensorTraits<Tenso
static constexpr std::size_t lastFactor = TnsSize - 1;
using DataType = typename TensorTraits<Tensor_>::DataType;
54
                                                       = TensorTraits<Tensor_>::TnsSize;
55
           using MatrixType = typename TensorTraits<Tensor_>::MatrixType;
59
            using Dimensions = typename TensorTraits<Tensor_>::Dimensions;
61
           using Constraints = std::array<Constraint, TnsSize>;
           using MatrixArray = std::array<MatrixType, TnsSize>;
62
           using DoubleArray = std::array<double, TnsSize>;
63
64
         template <typename Tensor_, typename ExecutionPolicy = execution::sequenced_policy>
67
          struct CPD : public CPD_Base<Tensor_>
68
                            CPD_Base<Tensor_>::TnsSize;
69
           using
70
            using
                            CPD_Base<Tensor_>::lastFactor;
71
            using typename CPD_Base<Tensor_>::Dimensions;
72
            using typename CPD_Base<Tensor_>::MatrixArray;
73
            using typename CPD_Base<Tensor_>::DataType;
74
75
            using Options = partensor::Options<Tensor_,execution::sequenced_policy,DefaultValues>;
76
           using Status = partensor::Status<Tensor_,execution::sequenced_policy,DefaultValues>;
            // Variables that will be used in cpd implementations.
78
79
            struct Member_Variables {
```

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```
MatrixArray krao;
             MatrixArray factor_T_factor;
82
             MatrixArray mttkrp;
83
             MatrixArray tns_mat;
84
             MatrixArray norm factors;
85
             MatrixArray old factors:
             MatrixArray true_factors;
87
88
             Matrix
                          cwise_factor_product;
89
             Matrix
                          tnsX mat lastFactor T;
90
             Matrix
                         temp_matrix;
91
92
             Tensor
                          tnsX;
93
94
             bool
                          all_orthogonal = true;
9.5
                          weight_factor;
96
97
             Member Variables() = default;
             Member_Variables (Member_Variables const &) = default;
98
99
             Member_Variables (Member_Variables &&) = default;
100
101
              Member_Variables &operator=(Member_Variables const &) = default;
102
             Member_Variables &operator=(Member_Variables &&) = default;
103
104
105
106
             \star In case option variable @c writeToFile is enabled, then, before the end
107
             \star of the algorithm, it writes the resulted factors in files, whose
108
             * paths are specified before compiling in @ options.final_factors_path.
109
110
             * @param st [in] Struct where the returned values of @c Cpd are stored.
111
112
            void writeFactorsToFile(Status const &st)
113
              std::size_t size;
114
              for(std::size_t i=0; i<TnsSize; ++i)</pre>
115
116
117
                size = st.factors[i].rows() * st.factors[i].cols();
118
                partensor::write(st.factors[i],
119
                                 st.options.final_factors_paths[i],
120
                                  size);
121
122
123
124
125
             \star Compute the cost function value based on the initial factors.
126
127
            * @param mv [in]
                                    Struct where ALS variables are stored.
            \star @param st [in,out] Struct where the returned values of @c Cpd are stored.
128
129
                                     In this case the cost function value is updated.
130
131
            void cost_function_init (Member_Variables const &mv,
132
                                     Status
133
              st.f_value = sqrt( ( mv.tns_mat[lastFactor] - st.factors[lastFactor] *
134
       PartialKhatriRao(st.factors, lastFactor).transpose() ).squaredNorm() );
135
136
137
138
            \star Compute the cost function value at the end of each outer iteration
139
             * based on the last factor.
140
141
             * @param mv [in]
                                     Struct where ALS variables are stored.
             * @param st [in,out] Struct where the returned values of @c Cpd are stored.
142
143
                                     In this case the cost function value is updated.
144
145
            void cost_function(Member_Variables const &mv,
146
                               Status
147
148
              st.f_value = sqrt( ( mv.tns_mat[lastFactor] - st.factors[lastFactor] *
       mv.krao[lastFactor].transpose() ).squaredNorm() );
149
150
151
             \star Compute the cost function value at the end of each outer iteration
152
153
            \star based on the last accelerated factor.
154
155
             * @param mv
                                          [in] Struct where ALS variables are stored.
156
            * @param st
                                          [in] Struct where the returned values of \mbox{Oc Cpd} are stored.
157
             * @param factors
                                          [in] Accelerated factors.
158
             * @param factors_T_factors [in] Gramian matrices of factors.
159
             \star @returns The cost function calculated with the accelerated factors.
160
161
162
            double accel_cost_function(Member_Variables const &mv,
163
                                        Status
                                                         const &st,
                                        MatrixArrav
                                                        const &factors.
164
```

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```
165
                                                           const &factors_T_factors)
                                         MatrixArray
166
167
              return sqrt( st.frob_tns + (PartialCwiseProd(factors_T_factors, lastFactor) *
       factors_T_factors[lastFactor]).trace()
168
                      - 2 * ((PartialKhatriRao(factors, lastFactor).transpose() * mv.tnsX_mat_lastFactor_T) *
       factors[lastFactor]).trace() );
169
            }
170
171
             void cost_function2 (Member_Variables const &mv,
172
                                  Status
173
              st.f_value = sqrt( st.frob_tns -2 * (mv.mttkrp.cwiseProduct(st.factors[lastFactor])).sum() +
174
175
                      (mv.cwise_factor_product.cwiseProduct(mv.factor_T_factor[lastFactor])).sum() );
176
177
178
             * Based on each factor's constraint, a different
179
180
             * update function is used at every outer iteration.
181
182
             * Computes also factor^T * factor at the end.
183
184
             * @param idx [in]
                                      Factor to be updated.
             * @param mv [in] Struct where ALS variables are stored.
* @param st [in,out] Struct where the returned values of @c Cpd are stored.
185
186
                                      Updates the @c stl array with the factors.
187
188
189
             void update_factor(int
                                                   const idx,
190
                                 Member_Variables
                                                       &mv,
191
                                 Status
                                                          &st
192
193
              // Update factor
194
               switch ( st.options.constraints[idx] )
195
196
                 case Constraint::unconstrained:
197
                   st.factors[idx].noalias() = mv.mttkrp[idx] * mv.cwise_factor_product.inverse();
198
199
                   break;
200
201
                 case Constraint::nonnegativity:
202
203
                   mv.temp_matrix = st.factors[idx];
204
                   NesterovMNLS(mv.cwise_factor_product, mv.mttkrp[idx], st.options.nesterov_delta_1,
                   st.options.nesterov_delta_2, st.factors[idx]);
if(st.factors[idx].cwiseAbs().colwise().sum().minCoeff() == 0)
205
206
207
                     st.factors[idx] = 0.9 * st.factors[idx] + 0.1 * mv.temp_matrix;
208
                   break;
209
210
                 case Constraint::orthogonality:
211
212
                   \label{eq:mv.temp_matrix} \mbox{mv.mttkrp[idx].transpose()} \ \ \mbox{$\star$ mv.mttkrp[idx];}
213
                   Eigen::SelfAdjointEigenSolver<Matrix> eigensolver(mv.temp_matrix);
214
                   mv.temp_matrix.noalias() = (eigensolver.eigenvectors())
215
        (eigensolver.eigenvalues().cwiseInverse().cwiseSqrt().asDiagonal())
216
                                                 * (eigensolver.eigenvectors().transpose());
217
                   st.factors[idx].noalias() = mv.mttkrp[idx] * mv.temp_matrix;
218
                   break;
219
220
                 case Constraint::sparsity:
                  break;
221
                 default: // in case of Constraint::constant
2.2.2
223
                  break;
224
225
226
               // Compute A^T * A + B^T * B + ...
227
               mv.factor_T_factor[idx].noalias() = st.factors[idx].transpose() * st.factors[idx];
228
229
230
231
             * @brief Line Search Acceleration
232
233
             \star Performs an acceleration step on the updated factors, and keeps the accelerated factors
234
              \star when the step succeeds. Otherwise, the acceleration step is ignored.
              * Line Search Acceleration reduces the number of outer iterations in the ALS algorithm.
235
236
237
              * @note This implementation ONLY, if factors are of @c Matrix type.
238
239
              * @param mv [in,out] Struct where ALS variables are stored.
240
                                      In case the acceleration step is successful the \ensuremath{\mathsf{Gramian}}
241
                                      matrices of factors are updated.
              * @param st [in,out] Struct where the returned values of @c Cpd are stored.
242
243
                                      If the acceleration succeeds updates @c factors
244
                                      and cost function value.
245
246
2.47
            void line_search_accel(Member_Variables &mv,
248
                                     Status
                                                        &st)
```

```
249
            {
               double
250
                                       = 0.0; // Objective Value after the acceleration step
                            f accel
251
               double const accel_step = pow(st.ao_iter+1,(1.0/(st.options.accel_coeff)));
2.52
253
               MatrixArray accel_factors;
MatrixArray accel_gramians;
254
255
256
               for(std::size_t i=0; i<TnsSize; ++i)</pre>
257
                 accel_factors[i] = mv.old_factors[i] + accel_step * (st.factors[i] - mv.old_factors[i]);
258
                 accel_gramians[i] = accel_factors[i].transpose() * accel_factors[i];
259
260
261
262
               f_accel = accel_cost_function(mv, st, accel_factors, accel_gramians);
263
               if (st.f_value > f_accel)
264
265
                 st factors
                                    = accel_factors;
                 mv.factor_T_factor = accel_gramians;
266
                                     = f_accel;
267
                 st.f_value
268
                 Partensor()->Logger()->info("Acceleration Step SUCCEEDED! at iter: {}", st.ao_iter);
269
270
               else
2.71
                 st.options.accel_fail++;
2.72
273
               if (st.options.accel_fail==5)
274
               {
275
                 st.options.accel_fail=0;
276
                 st.options.accel_coeff++;
2.77
278
            }
279
280
281
              \star Sequential implementation of Alternating Least Squares (ALS) method.
282
                            [in]
283
              * @param R
                                       The rank of decomposition.
             * @param mv [in]
284
                                       Struct where ALS variables are stored and being updated
285
                                       until a termination condition is true.
286
             * @param st [in,out] Struct where the returned values of @c Cpd are stored.
287
288
             void als(std::size_t
                                        const R,
289
                      Member_Variables
                                               &mv.
290
                      Status
                                               &status)
291
292
               for (std::size_t i=0; i<TnsSize; i++)</pre>
293
294
                 mv.factor_T_factor[i].noalias() = status.factors[i].transpose() * status.factors[i];
295
                 mv.tns_mat[i]
                                                    = Matricization(mv.tnsX, i);
296
297
298
               if (status.options.acceleration)
299
               {
300
                 mv.tnsX_mat_lastFactor_T = mv.tns_mat[lastFactor].transpose();
301
302
303
               if(status.options.normalization)
304
               {
305
                 choose_normilization_factor(status, mv.all_orthogonal, mv.weight_factor);
306
307
308
               // Normalize(static_cast<int>(R), mv.factor_T_factor, status.factors);
309
               status.frob tns
                                         = square_norm(mv.tnsX);
               cost_function_init(mv, status);
310
311
               status.rel_costFunction = status.f_value/sqrt(status.frob_tns);
312
313
               // ---- Loop until ALS converges ----
314
               while(1)
315
               {
316
                 status.ao iter++;
                 Partensor()->Logger()->info("iter: {} -- fvalue: {} -- relative_costFunction: {}",
317
       status.ao_iter,
318
                                                                  status.f_value, status.rel_costFunction);
319
320
                 for (std::size_t i=0; i<TnsSize; i++)</pre>
321
                   mttkrp(status.factors, mv.tns_mat[i], i, mv.krao[i], mv.mttkrp[i]);
mv.cwise_factor_product = PartialCwiseProd(mv.factor_T_factor, i);
322
323
324
325
                   // Update factor
326
                   update_factor(i, mv, status);
327
                   // Cost function Computation
328
329
                   if(i == lastFactor)
330
                     cost_function(mv, status);
331
332
                 status.rel_costFunction = status.f_value/sqrt(status.frob_tns);
if(status.options.normalization && !mv.all_orthogonal)
333
334
```

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```
335
                   Normalize(mv.weight_factor, static_cast<int>(R), mv.factor_T_factor, status.factors);
336
337
338
                 // ---- Terminating condition ----
339
                 if (status.rel_costFunction < status.options.threshold_error || status.ao_iter >=
       status.options.max iter)
340
341
                   if(status.options.writeToFile)
342
                     writeFactorsToFile(status);
343
                   break;
                 }
344
345
346
                 if (status.options.acceleration)
347
348
                   mv.norm_factors = status.factors;
349
                   // ---- Acceleration Step --
                   if (status.ao_iter > 1)
350
351
                     line_search_accel(mv, status);
352
353
                   mv.old_factors = mv.norm_factors;
354
355
              } // end of while
             }
356
357
358
359
             * Sequential implementation of Alternating Least Squares (ALS) method.
360
              * Make use of true factors read from files instead of the Tensor.
361
362
             * @param R
                             [in]
                                       The rank of decomposition.
363
              * @param mv [in]
                                       Struct where ALS variables are stored and being updated
                                       until a termination condition is true.
364
365
              * @param st [in,out] Struct where the returned values of @c Cpd are stored.
366
367
             void als_true_factors( std::size_t
368
                                     Member_Variables
                                                              &mv,
369
                                     Status
                                                              &status )
370
371
               for (std::size_t i=0; i<TnsSize; i++)</pre>
372
373
                  \  \  \, \text{mv.factor\_T\_factor[i].noalias()} = \  \  \, \text{status.factors[i].transpose()} \  \  \, \star \  \  \, \text{status.factors[i];} 
374
                 mv.tns_mat[i]
                                                    = generateTensor(i, mv.true_factors);
375
               }
376
377
               if(status.options.acceleration)
378
379
                 mv.tnsX_mat_lastFactor_T = mv.tns_mat[lastFactor].transpose();
380
381
382
               if(status.options.normalization)
383
384
                 choose_normilization_factor(status, mv.all_orthogonal, mv.weight_factor);
385
386
387
               // Normalize(static_cast<int>(R), mv.factor_T_factor, status.factors);
388
               status.frob tns
                                        = (mv.tns_mat[lastFactor]).squaredNorm();
               cost_function_init(mv, status);
389
               status.rel_costFunction = status.f_value/sqrt(status.frob_tns);
390
391
392
               // ---- Loop until ALS converges ----
393
               while (1)
394
               {
395
                 status.ao iter++;
396
                 Partensor()->Logger()->info("iter: {} -- fvalue: {} -- relative_costFunction: {}",
       status.ao_iter,
397
                                                                  status.f_value, status.rel_costFunction);
398
399
                 for (std::size_t i=0; i<TnsSize; i++)</pre>
400
                                             = PartialKhatriRao(status.factors, i);
401
                   mv.krao[i]
                   mv.cwise_factor_product = PartialCwiseProd(mv.factor_T_factor, i);
402
403
                   mv.mttkrp[i].noalias() = mv.tns_mat[i] * mv.krao[i];
404
405
                   // Update factor
406
                   update_factor(i, mv, status);
407
408
                   // Cost function Computation
409
                   if(i == lastFactor)
410
                     cost_function(mv, status);
411
412
                 status.rel_costFunction = status.f_value/sqrt(status.frob_tns);
if(status.options.normalization && !mv.all_orthogonal)
413
414
                   Normalize(mv.weight_factor, static_cast<int>(R), mv.factor_T_factor, status.factors);
415
416
417
                 // ---- Terminating condition ----
                 if (status.rel_costFunction < status.options.threshold_error || status.ao_iter >=
418
       status.options.max iter)
```

```
419
420
                  if(status.options.writeToFile)
421
                    writeFactorsToFile(status);
422
                  break;
423
424
425
                if (status.options.acceleration)
426
427
                  mv.norm_factors = status.factors;
428
                  // ---- Acceleration Step ----
                  if (status.ao_iter > 1)
429
                    line_search_accel(mv, status);
430
431
432
                  mv.old_factors = mv.norm_factors;
433
434
              } // end of while
435
436
447
            Status operator()(Tensor_
                                          const &tnsX,
448
                              std::size_t const R)
449
450
              Status
                               status = MakeStatus<Tensor_>();
              Member_Variables mv;
451
452
453
              // extract dimensions from tensor
              Dimensions const &tnsDims = tnsX.dimensions();
454
455
              // produce estimate factors using uniform distribution with entries in [0,1].
456
              makeFactors(tnsDims, status.options.constraints, R, status.factors);
457
              mv.tnsX = tnsX;
458
              als(R, mv, status);
459
460
              return status;
461
462
476
            Status operator()(Tensor_
                                          const &tnsX,
477
                               std::size_t const R,
478
                                          const &options)
                               Options
479
480
              Status
                               status (options);
481
              Member_Variables mv;
482
483
              // extract dimensions from tensor
              Dimensions const &tnsDims = tnsX.dimensions();
484
              // produce estimate factors using uniform distribution with entries in [0,1].
485
              makeFactors(tnsDims, status.options.constraints, R, status.factors);
486
487
              mv.tnsX = tnsX;
488
489
              switch ( status.options.method )
490
491
                case Method::als:
492
                {
493
                  als(R, mv, status);
494
                  break;
495
                case Method::rnd:
496
497
                 break;
498
                case Method::bc:
499
                  break;
500
                default:
501
                 break;
502
503
504
              return status;
505
506
520
            Status operator()(Tensor_
                                          const &tnsX,
                               std::size_t const R,
521
                              MatrixArray const &factorsInit)
522
523
              Status status = MakeStatus<Tensor_>();
524
525
              Member_Variables mv;
526
527
              status.factors = factorsInit;
528
                             = tnsX;
              mv.tnsX
              als(R, mv, status);
529
530
531
              return status;
532
533
550
            Status operator()(Tensor
                                          const &tnsX.
551
                               std::size_t const R,
552
                                          const &options,
                               Options
553
                               MatrixArray const &factorsInit)
554
555
              Status status(options);
556
              Member_Variables mv;
557
```

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```
status.factors = factorsInit;
                            = tnsX;
559
560
561
              switch ( status.options.method )
562
                case Method::als:
563
564
565
                  als(R, mv, status);
566
                  break;
567
568
                case Method::rnd:
569
                  break:
                case Method::bc:
570
571
                  break;
572
                default:
573
574
                  break;
575
576
              return status;
577
578
591
            Status operator()(std::array<int, TnsSize> const &tnsDims,
                                              const R,
592
                               std::size_t
593
                                                          const &path)
                               std::string
594
595
              using Tensor = Tensor<static_cast<int>(TnsSize)>;
596
597
                               status = MakeStatus<Tensor>();
              Member_Variables mv;
598
599
              long long int fileSize = 1;
for(auto &dim : tnsDims)
600
601
602
                fileSize *= static_cast<long long int>(dim);
603
604
              mv.tnsX.resize(tnsDims);
              \ensuremath{//} Read the whole Tensor from a file
605
              read( path, fileSize,
606
607
608
                     Ο,
609
                     mv.tnsX
610
              // produce estimate factors using uniform distribution with entries in [0,1].
              makeFactors(tnsDims, status.options.constraints, R, status.factors);
611
612
              als(R, mv, status);
613
614
              return status;
615
616
632
            Status operator()(std::array<int, TnsSize> const &tnsDims,
633
                                std::size t
                                                          const R.
634
                                std::string
                                                          const &path,
635
                               Options
                                                          const &options)
636
637
              Status
                                status(options);
638
              Member_Variables mv;
639
              long long int fileSize = 1;
for(auto &dim : tnsDims)
640
641
642
                fileSize *= static_cast<long long int>(dim);
643
644
              mv.tnsX.resize(tnsDims);
              // Read the whole Tensor from a file
645
646
              read( path,
647
                     fileSize,
648
649
                    mv.tnsX
               // produce estimate factors using uniform distribution with entries in [0,1].
650
651
              makeFactors(tnsDims, status.options.constraints, R, status.factors);
652
653
              switch ( status.options.method )
654
655
                case Method::als:
656
                {
657
                  als(R, mv, status);
658
                  break;
659
660
                case Method::rnd:
661
662
                case Method::bc:
663
                  break;
                default:
664
665
                  break;
666
667
668
              return status;
669
670
            Status operator()(std::arrav<int, TnsSize>
685
                                                                  const &tnsDims.
```

```
686
                                 std::size_t
                                                                      const
687
                                 std::array<std::string,TnsSize+1> const &paths)
688
              using Tensor = Tensor<static_cast<int>(TnsSize)>;
Status status = MakeStatus<Tensor>();
689
690
691
               Member_Variables mv;
692
693
               long long int fileSize = 1;
694
               for(auto &dim : tnsDims)
695
                 fileSize *= static_cast<long long int>(dim);
696
697
               mv.tnsX.resize(tnsDims);
698
               // Read the whole Tensor from a file
699
               read( paths.front(),
700
                      fileSize,
701
                      Ο,
702
                     mv.tnsX );
703
704
               // Read initialized factors from files
705
               for(std::size_t i=0; i<TnsSize; ++i)</pre>
706
707
                 status.factors[i] = Matrix(tnsDims[i], static_cast<int>(R));
708
                 read( paths[i+1],
709
                        tnsDims[i] *R,
710
                        Ο,
711
                        status.factors[i] );
712
713
714
               als(R, mv, status);
715
716
               return status:
717
718
740
             Status operator()(std::array<int, TnsSize>
                                                                        const &tnsDims,
741
                                 std::size_t
                                                                        const R,
742
                                 std::array<std::string, TnsSize+1> const &paths,
743
                                 Options
                                                                       const &options)
744
745
               Status status (options);
746
               Member_Variables mv;
747
               long long int fileSize = 1;
748
               for(auto &dim : tnsDims)
749
                 fileSize *= static_cast<long long int>(dim);
750
751
752
               mv.tnsX.resize(tnsDims);
753
               // Read the whole Tensor from a file
754
               read( paths.front(),
755
                      fileSize.
756
                     0.
757
                     mv.tnsX
                                );
758
759
               // Read initialized factors from files
760
               for(std::size_t i=0; i<TnsSize; ++i)</pre>
761
762
                 status.factors[i] = Matrix(tnsDims[i], static cast<int>(R));
763
                 read( paths[i+1],
764
                        tnsDims[i]*R,
765
                        Ο,
766
                        status.factors[i] );
767
768
769
               switch ( status.options.method )
770
771
                 case Method::als:
772
773
                   als(R, mv, status);
774
                   break:
775
776
                 case Method::rnd:
777
                   break;
778
                 case Method::bc:
779
                   break;
780
                 default:
781
                   break;
782
783
784
               return status;
785
786
808
             Status operator()(std::array<int, TnsSize>
                                                                     const &tnsDims,
809
                                                                     const R,
                                 std::size_t
                                 std::array<std::string, TnsSize> const &true_paths, std::array<std::string, TnsSize> const &init_paths,
810
811
812
                                 Options
                                                                     const &options)
813
               Status status (options);
814
```

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```
815
               Member_Variables mv;
816
817
               for(std::size_t i=0; i<TnsSize; ++i)</pre>
818
819
                mv.true_factors[i] = Matrix(tnsDims[i],static_cast<int>(R));
                 status.factors[i] = Matrix(tnsDims[i], static_cast<int>(R));
820
821
822
                 // Read initialized factors from files
823
                read( true_paths[i],
824
                       tnsDims[i]*R,
825
                       Ο,
                       mv.true_factors[i] );
826
                 // Read initialized factors from files
827
828
                 read( init_paths[i],
829
                       tnsDims[i] *R,
830
                       0,
831
                       status.factors[i] );
832
               }
833
834
               switch ( status.options.method )
835
836
                 case Method::als:
837
                   als_true_factors(R, mv, status);
838
839
                   break;
841
                case Method::rnd:
842
                  break;
843
                 case Method::bc:
844
                  break:
845
                 default:
846
                  break;
847
848
849
               return status;
850
851
852
          };
        } // namespace internal
853
854
           // namespace v1
855 } // end namespace partensor
856
857 #if USE MPT
858
859 #include "CpdMpi.hpp"
860 #endif /* USE_MPI */
861
862 #if USE OPENMP
863
864 #include "CpdOpenMP.hpp"
865 #endif /* USE_OPENMP */
866
867 #if USE_CUDA
868
869 #include "CUDA/CpdCUDA.hpp"
870 #endif /* USE_CUDA */
871
872 namespace partensor
873 {
893
      template <typename Tensor_, typename ExecutionPolicy>
894
       \verb|execution::internal::enable_if_execution_policy < \texttt{ExecutionPolicy}, \texttt{Status} < \texttt{Tensor\_, execution::execution\_policy\_t} < \texttt{ExecutionPolicy}. \\
895
      cpd( ExecutionPolicy
                                   &&,
896
                            const &tnsX,
           Tensor_
897
           std::size_t
                            const R )
898
899
        using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
900
901
        if constexpr (std::is same v<ExPolicy.execution::sequenced policy>)
902
903
          return internal::CPD<Tensor_>() (tnsX,R);
904
905
        else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
906
907
          return internal::CPD<Tensor ,execution::openmpi policy>()(tnsX,R);
908
909
        else if constexpr (std::is_same_v<ExPolicy,execution::openmp_policy>)
910
911
          return internal::CPD<Tensor_,execution::openmp_policy>()(tnsX,R);
912
913
        else if constexpr (std::is_same_v<ExPolicy, execution::cuda_policy>)
914
915
          return internal::CPD<Tensor_, execution::cuda_policy>()(tnsX,R);
916
917
        else
918
          return internal::CPD<Tensor_>() (tnsX,R);
919
```

```
920
921
922
           * Interface of Canonical Polyadic Decomposition(cpd). Sequential Policy.
923
924
           * @tparam Tensor
                                                   Type(data type and order) of input Tensor.
925
                                                   @c Tensor_ must be @c partensor::Tensor<order>, where
@c order must be in range of @c [3-8].
926
927
           * @param tnsX
                                         [in] The given Tensor to be factorized of @c Tensor_ type,
928
                                                   with @c double data.
929
           * @param R
                                         [in] The rank of decomposition.
930
931
           * @returns An object of type @c Status, containing the results of the algorithm.
932
933
          template<typename Tensor_>
934
          auto cpd(Tensor_
                                           const &tnsX,
935
                         std::size_t const R)
936
937
             return internal::CPD<Tensor ,execution::sequenced policy>()(tnsX,R);
938
939
963
          template <typename Tensor_, typename ExecutionPolicy>
964
           execution::internal::enable_if_execution_policy<ExecutionPolicy,Status<Tensor_,execution::execution_policy_t<Execution
965
          cpd( ExecutionPolicy
966
                                             const &tnsX,
                  Tensor_
                   std::size_t
967
                                             const R,
968
                  Options<Tensor_, execution::execution_policy_t<ExecutionPolicy>, DefaultValues> const & options )
969
970
             using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
971
972
             if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
973
974
                return internal::CPD<Tensor_>()(tnsX,R,options);
975
976
             else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
977
978
                 return internal::CPD<Tensor_,execution::openmpi_policy>() (tnsX,R,options);
979
980
             else if constexpr (std::is_same_v<ExPolicy,execution::openmp_policy>)
981
982
                 return internal::CPD<Tensor_,execution::openmp_policy>()(tnsX,R,options);
983
984
             else if constexpr (std::is same v<ExPolicy, execution::cuda policy>)
985
986
                 return internal::CPD<Tensor_,execution::cuda_policy>() (tnsX,R,options);
987
988
989
                 return internal::CPD<Tensor_>()(tnsX,R,options);
990
991
992
993
           * Interface of Canonical Polyadic Decomposition(cpd). Sequential Policy.
994
995
           * @tparam Tensor
                                                   Type(data type and order) of input Tensor.
996
                                                   @c Tensor_ must be @c partensor::Tensor<order>, where
                                                   @c order must be in range of @c [3-8].
997
           * @param tnsX
                                         [in] The given Tensor to be factorized of @c Tensor_ type,
998
999
                                                   with @c double data.
1000
                                           [in] The rank of decomposition.
             * @param R
1001
             \star @param options [in] User's @c options, other than the default. It must be of
1002
                                                    @c partensor::Options<partensor::Tensor<order» type,
1003
                                                    where @c order must be in range of @c [3-8].
1004
1005
             \star @returns An object of type @c Status with the results of the algorithm.
1006
1007
           template<typename Tensor_>
                                                   const &tnsX,
1008
            auto cpd(Tensor_
1009
                           std::size_t
                                                       const R.
1010
                           Options<Tensor > const &options)
1011
            {
1012
              return internal::CPD<Tensor_,execution::sequenced_policy>() (tnsX,R,options);
1013
1014
           template <typename ExecutionPolicy, typename Tensor_>
1038
1039
           execution:: internal:: enable\_if\_execution\_policy < ExecutionPolicy, Status < Tensor\_, execution:: execution\_policy\_t < ExecutionPolicy\_t < Exec
1040
           cpd( ExecutionPolicy
1041
                    Tensor_
                                                        const &tnsX,
1042
                    std: size t
                                                        const
                    MatrixArray<Tensor_> const &factorsInit )
1043
1044
1045
               using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
1046
1047
               if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
1048
1049
                  return internal::CPD<Tensor_>()(tnsX,R,factorsInit);
1050
```

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```
1051
         else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
1052
1053
           return internal::CPD<Tensor_,execution::openmpi_policy>() (tnsX,R,factorsInit);
1054
1055
         else if constexpr (std::is_same_v<ExPolicy,execution::openmp_policy>)
1056
1057
           return internal::CPD<Tensor_,execution::openmp_policy>() (tnsX,R,factorsInit);
1058
1059
         else if constexpr (std::is_same_v<ExPolicy,execution::cuda_policy>)
1060
1061
           return internal::CPD<Tensor_,execution::cuda_policy>()(tnsX,R,factorsInit);
1062
1063
         else
1064
           return internal::CPD<Tensor_>()(tnsX,R,factorsInit);
1065
1066
1067
1068
        * Interface of Canonical Polyadic Decomposition(cpd). Sequential Policy.
1069
1070
                                    Type (data type and order) of input Tensor.
        * @tparam Tensor_
1071
                                    @c Tensor_ must be @c partensor::Tensor<order>, where
1072
                                    @c order must be in range of @c [3-8].
1073
        * @param tnsX
                              [in] The given Tensor to be factorized of @c Tensor_ type,
1074
                                    with @c double data.
1075
                               [in] The rank of decomposition.
          @param R
1076
         eparam factorsInit [in] Uses initialized factors instead of randomly generated. The
                                    data must be of @c partensor::Matrix type and stored in an
1077
1078
                                    @c stl array with size same as the @c order of @c tnsX.
1079
1080
        * @returns An object of type @c Status with the results of the algorithm.
1081
1082
       template<typename Tensor >
1083
       auto cpd(Tensor_
                                     const &tnsX,
                std::size_t
1084
                                      const
1085
                MatrixArray<Tensor_> const &factorsInit)
1086
1087
        return internal::CPD<Tensor ,execution::sequenced policy>()(tnsX,R,factorsInit);
1088
1089
1116
       template <typename ExecutionPolicy, typename Tensor_>
1117
       execution::internal::enable_if_execution_policy<ExecutionPolicy,Status<Tensor_,execution::execution_policy_t<Execution
1118
       cpd( ExecutionPolicy
                                        88.
1119
                                 const &tnsX,
            Tensor_
1120
            std::size_t
                                 const R,
1121
            Options<Tensor_, execution::execution_policy_t<ExecutionPolicy>, DefaultValues> const &options,
1122
            MatrixArray<Tensor_> const &factorsInit )
1123
1124
         using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
1125
1126
         if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
1127
1128
           return internal::CPD<Tensor_>()(tnsX,R,options,factorsInit);
1129
1130
         else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
1131
1132
           return internal::CPD<Tensor_,execution::openmpi_policy>() (tnsX,R,options,factorsInit);
1133
1134
         else if constexpr (std::is_same_v<ExPolicy, execution::openmp_policy>)
1135
1136
           return internal::CPD<Tensor_,execution::openmp_policy>() (tnsX,R,options,factorsInit);
1137
1138
         else if constexpr (std::is_same_v<ExPolicy,execution::cuda_policy>)
1139
1140
           return internal::CPD<Tensor_,execution::cuda_policy>() (tnsX,R,options,factorsInit);
1141
1142
         else
1143
           return internal::CPD<Tensor >()(tnsX,R,options,factorsInit);
1144
1145
1146
1147
        * Interface of Canonical Polyadic Decomposition(cpd). Sequential Policy.
1148
                                   Type(data type and order) of input Tensor.
1149
        * @tparam Tensor_
                                   @c Tensor_ must be @c partensor::Tensor<order>, where
1150
1151
                                    @c order must be in range of @c [3-8].
1152
         @param tnsX
                              [in] The given Tensor to be factorized of @c Tensor_ type,
1153
                                    with @c double data.
1154
          @param R
                               [in] The rank of decomposition.
                               [in] User's @c options, other than the default. It must be of
1155
         @param options
                                    1156
1157
                                    where @c order must be in range of @c [3-8].
1158
          @param factorsInit [in] Uses initialized factors instead of randomly generated. The
1159
                                    data must be of @c partensor::Matrix type and stored in an
1160
                                   \ensuremath{\text{@c}} stl array with size same as the \ensuremath{\text{@c}} order of \ensuremath{\text{@c}} thsX.
1161
1162
        * @returns An object of type @c Status with the results of the algorithm.
```

```
1163
       template<typename Tensor_>
1164
1165
       auto cpd (Tensor_
                                     const &tnsX,
1166
                std::size t
                                     const R,
1167
                Options<Tensor >
                                     const &options,
1168
                MatrixArray<Tensor > const &factorsInit)
1169
1170
         return internal::CPD<Tensor_,execution::sequenced_policy>() (tnsX,R,options,factorsInit);
1171
       }
1172
       template <typename ExecutionPolicy, std::size_t TnsSize>
1195
1196
       execution::internal::enable_if_execution_policy<ExecutionPolicy,Status<Tensor<static_cast<int>(InsSize)>,execution::ex
1197
       cpd( ExecutionPolicy
1198
            std::array<int, TnsSize> const &tnsDims,
1199
            std::size t
                                     const R,
            std::string
1200
                                     const &path )
1201
1202
         using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
1203
         using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1204
1205
         if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
1206
1207
           return internal::CPD<Tensor >() (tnsDims,R,path);
1208
1209
         else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
1210
1211
           return internal::CPD<Tensor_,execution::openmpi_policy>() (tnsDims,R,path);
1212
1213
         else if constexpr (std::is_same_v<ExPolicy,execution::openmp_policy>)
1214
1215
           return internal::CPD<Tensor_,execution::openmp_policy>() (tnsDims,R,path);
1216
1217
         else if constexpr (std::is_same_v<ExPolicy, execution::cuda_policy>)
1218
1219
           return internal::CPD<Tensor_, execution::cuda_policy>() (tnsDims,R,path);
1220
1221
1222
           return internal::CPD<Tensor_>() (tnsDims,R,path);
1223
1224
1225
       * Interface of Canonical Polyadic Decomposition (cpd). Sequential Policy.
1226
1227
        * With this version of @c cpd, the Tensor can be read from a file, specified in
1228
        * @c path variable.
1229
1230
        * @tparam TnsSize
                                  Order of input Tensor.
1231
1232
                             [in] @c Stl array containing the Tensor dimensions, whose
        * @param tnsDims
                                   length must be same as the Tensor order.
1233
1234
        * @param R
                              [in] The rank of decomposition.
1235
        * @param path
                             [in] The path where the tensor is located.
1236
1237
        \star @returns An object of type @c Status with the results of the algorithm.
1238
1239
       template<std::size t TnsSize>
1240
       auto cpd(std::array<int, TnsSize> const &tnsDims,
1241
                std::size t
                                          const R.
1242
                                          const &path )
                std::string
1243
1244
         using Tensor = Tensor<static cast<int>(TnsSize)>;
1245
         return internal::CPD<Tensor_,execution::sequenced_policy>() (tnsDims,R,path);
1246
1247
1273
       template <typename ExecutionPolicy, std::size_t TnsSize>
1274
       execution::internal::enable_if_execution_policy<ExecutionPolicy,Status<Tensor<static_cast<int>(InsSize)>,execution::executionPolicy
1275
       cpd( ExecutionPolicy
                                            88.
1276
            std::array<int, TnsSize> const &tnsDims,
1277
            std::size_t
                                     const R,
1278
                                      const &path,
1279
       Options<Tensor<static_cast<int>(TnsSize)>, execution::execution_policy_t<ExecutionPolicy>, DefaultValues>
       const &options )
1280
1281
         using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
1282
         using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1283
1284
         if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
1285
1286
           return internal::CPD<Tensor_>() (tnsDims,R,path,options);
1287
1288
         else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
1289
1290
           return internal::CPD<Tensor_,execution::openmpi_policy>() (tnsDims,R,path,options);
1291
         else if constexpr (std::is same v<ExPolicy.execution::openmp policy>)
1292
```

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```
1293
1294
           return internal::CPD<Tensor_,execution::openmp_policy>()(tnsDims,R,path,options);
1295
1296
         else if constexpr (std::is_same_v<ExPolicy,execution::cuda_policy>)
1297
1298
           return internal::CPD<Tensor ,execution::cuda policy>()(tnsDims,R,path.options);
1299
1300
1301
           return internal::CPD<Tensor_>() (tnsDims,R,path,options);
1302
1303
1304
1305
        * Interface of Canonical Polyadic Decomposition(cpd). Sequential Policy.
1306
        * With this version of @c cpd, the Tensor can be read from a file, specified in
1307
         * @c path variable.
1308
1309
        * @tparam TnsSize
                                   Order of input Tensor.
1310
1311
        * @param tnsDims
                              [in] @c Stl array containing the Tensor dimensions, whose
1312
                                   length must be same as the Tensor order.
1313
                              [in] The rank of decomposition.
1314
        * @param path
                              [in] The path where the tensor is located.
1315
        * @param options
                              [in] User's @c options, other than the default. It must be of
                                   @c partensor::Options<partensor::Tensor<order> type,
1316
1317
                                   where @c order must be in range of @c [3-8].
1318
1319
        \star @returns An object of type @c Status with the results of the algorithm.
1320
1321
       template<std::size_t TnsSize>
1322
       auto cpd(std::array<int, TnsSize>
                                                             const &tnsDims,
1323
                std::size t
                                                             const R.
1324
                                                             const &path,
                std::string
1325
                Options<Tensor<static_cast<int>(TnsSize)» const &options )
1326
1327
         using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1328
         return internal::CPD<Tensor_,execution::sequenced_policy>() (tnsDims,R,path,options);
1329
1330
1331
1356
       template <typename ExecutionPolicy, std::size_t TnsSize>
1357
       execution::internal::enable_if_execution_policy<ExecutionPolicy,Status<Tensor<static_cast<int>(TnsSize)>,execution::executionPolicy
1358
       cpd ( ExecutionPolicy
                                                       88.
1359
            std::array<int, TnsSize>
                                                 const &tnsDims,
1360
            std::size_t
                                                 const R,
1361
            std::array<std::string, TnsSize+1> const &paths
1362
1363
         using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
         using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1364
1365
1366
         if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
1367
1368
           return internal::CPD<Tensor_>()(tnsDims,R,paths);
1369
1370
         else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
1371
1372
           return internal::CPD<Tensor_,execution::openmpi_policy>() (tnsDims,R,paths);
1373
1374
         else if constexpr (std::is_same_v<ExPolicy, execution::openmp_policy>)
1375
1376
           return internal::CPD<Tensor_,execution::openmp_policy>()(tnsDims,R,paths);
1377
1378
         else if constexpr (std::is_same_v<ExPolicy,execution::cuda_policy>)
1379
1380
           return internal::CPD<Tensor_,execution::cuda_policy>()(tnsDims,R,paths);
1381
1382
         else
1383
           return internal::CPD<Tensor >()(tnsDims,R,paths);
1384
1385
1386
1387
        * Interface of Canonical Polyadic Decomposition(cpd). Sequential Policy.
1388
        \star With this version of Qc cpd, the Tensor can be read from a file, specified in
1389
        * @c path variable.
1390
1391
        * @tparam TnsSize
                                  Order of input Tensor.
1392
1393
        * @param tnsDims
                              [in] @c Stl array containing the Tensor dimensions, whose
1394
                                   length must be same as the Tensor order.
1395
                              [in] The rank of decomposition.
        * @param R
                              [in] An @c stl array containing paths for the Tensor to be
factorized and after that the paths for the initialized
1396
        * @param paths
1397
1398
1399
1400
        \star @returns An object of type @c Status with the results of the algorithm.
1401
1402
       template<std::size t TnsSize>
```

```
1403
       auto cpd(std::array<int, TnsSize>
                                                    const &tnsDims,
1404
                std::size t
                                                    const R,
1405
                std::array<std::string, TnsSize+1> const &paths )
1406
1407
        using Tensor = Tensor<static cast<int>(TnsSize)>;
         return internal::CPD<Tensor_,execution::sequenced_policy>()(tnsDims,R,paths);
1408
1409
1410
1438
       template <std::size_t TnsSize, typename ExecutionPolicy>
1439
       execution::internal::enable_if_execution_policy<ExecutionPolicy,Status<Tensor<static_cast<int>(TnsSize)>,execution::executionPolicy
1440
       cpd( ExecutionPolicy
                                                      88.
            std::array<int, TnsSize>
                                                const &tnsDims,
1441
1442
            std::size_t
                                                const
1443
            std::array<std::string, TnsSize+1> const &paths,
1444
       Options<Tensor<static_cast<int>(TnsSize)>, execution::execution_policy_t<ExecutionPolicy>, DefaultValues>
       const &options )
1445
1446
         using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
1447
         using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1448
1449
         if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
1450
1451
           return internal::CPD<Tensor_>() (tnsDims,R,paths,options);
1452
1453
         else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
1454
1455
           return internal::CPD<Tensor_,execution::openmpi_policy>() (tnsDims,R,paths,options);
1456
1457
         else if constexpr (std::is_same_v<ExPolicy,execution::openmp_policy>)
1458
1459
           return internal::CPD<Tensor_,execution::openmp_policy>()(tnsDims,R,paths,options);
1460
1461
         else if constexpr (std::is_same_v<ExPolicy,execution::cuda_policy>)
1462
1463
           return internal::CPD<Tensor ,execution::cuda policy>() (tnsDims,R,paths,options);
1464
1465
         else
1466
           return internal::CPD<Tensor_>()(tnsDims,R,paths,options);
1467
1468
1469
1470
        * Interface of Canonical Polyadic Decomposition(cpd). Sequential Policy.
1471
        \star With this version of Qc cpd, the Tensor can be read from a file, specified in
1472
         @c path variable.
1473
1474
        * @tparam TnsSize
                                  Order of input Tensor.
1475
1476
                             [in] @c Stl array containing the Tensor dimensions, whose
        * @param tnsDims
1477
                                   length must be same as the Tensor order.
1478
                              [in] The rank of decomposition.
1479
        * @param paths
                              [in] An @c stl array containing paths for the Tensor to be
1480
                                   factorized and after that the paths for the initialized
1481
                                   factors.
1482
        * @param options
                              [in] User's @c options, other than the default. It must be of
                                   @c partensor::Options<partensor::Tensor<order> type,
1483
1484
                                   where @c order must be in range of @c [3-8].
1485
1486
        \star @returns An object of type @c Status with the results of the algorithm.
1487
1488
       template<std::size t TnsSize>
1489
       auto cpd(std::array<int, TnsSize>
                                                            const &tnsDims,
1490
                std::size_t
                                                            const R,
1491
                std::array<std::string,TnsSize+1>
                                                            const &paths,
1492
                Options<Tensor<static_cast<int>(TnsSize)» const &options )
1493
1494
         using Tensor = Tensor<static cast<int>(TnsSize)>;
1495
         return internal::CPD<Tensor .execution::sequenced policy>()(tnsDims.R.paths.options);
1496
1497
1525
       template <std::size_t TnsSize, typename ExecutionPolicy>
1526
       execution::internal::enable_if_execution_policy<ExecutionPolicy,Status<Tensor<static_cast<int>(TnsSize)>,execution::execution
1527
       cpd( ExecutionPolicy
                                                    &&,
1528
            std::array<int, TnsSize>
                                              const &tnsDims,
1529
            std::size_t
                                              const R,
1530
            std::array<std::string, TnsSize> const &true_paths,
1531
            std::array<std::string, TnsSize> const &init_paths,
1532
       Options<Tensor<static_cast<int>(TnsSize)>, execution::execution_policy_t<ExecutionPolicy>, DefaultValues>
       const &options )
1533
1534
         using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
1535
         using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1536
1537
         if constexpr (std::is same v<ExPolicy.execution::sequenced policy>)
```

```
return internal::CPD<Tensor_>() (tnsDims,R,true_paths,init_paths,options);
1539
1540
1541
         else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
1542
1543
       internal::CPD<Tensor_,execution::openmpi_policy>()(tnsDims,R,true_paths,init_paths,options);
1544
1545
         else if constexpr (std::is_same_v<ExPolicy,execution::openmp_policy>)
1546
1547
          return
       internal::CPD<Tensor_,execution::openmp_policy>() (tnsDims,R,true_paths,init_paths,options);
1548
1549
         else if constexpr (std::is_same_v<ExPolicy,execution::cuda_policy>)
1550
1551
           return internal::CPD<Tensor_,execution::cuda_policy>() (tnsDims,R,true_paths,init_paths,options);
1552
1553
        else
1554
          return internal::CPD<Tensor_>() (tnsDims,R,true_paths,init_paths,options);
1555
1556
1557
1558
       * Interface of Canonical Polyadic Decomposition(cpd). Sequential Policy.
1559
       * With this version of @c cpd, the Tensor can be read from a file, specified in
1560
        * @c path variable.
1561
1562
        * @tparam TnsSize
                                  Order of input Tensor.
1563
1564
       \star @param tnsDims [in] @c Stl array containing the Tensor dimensions, whose
1565
                                  length must be same as the Tensor order.
                            [in] The rank of decomposition.
1566
        * @param R
1567
        * @param true_paths [in] An @c stl array containing paths for the true factors.
1568
        * @param init_paths [in] An @c stl array containing paths for initialized
1569
                                  factors.
1570
       * @param options
                             [in] User's @c options, other than the default. It must be of
1571
                                  @c partensor::Options<partensor::Tensor<order> type,
1572
                                  where @c order must be in range of @c [3-8].
1573
1574
        * @returns An object of type @c Status with the results of the algorithm.
1575
      template<std::size_t TnsSize>
1576
1577
       auto cpd(std::array<int, TnsSize>
                                                           const &tnsDims,
1578
                                                           const. R.
               std::size t
1579
                std::array<std::string, TnsSize>
                                                           const &true_paths,
                std::array<std::string, TnsSize>
1580
                                                           const &init_paths,
1581
                Options<Tensor<static_cast<int>(TnsSize)» const &options )
1582
1583
        using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1584
       internal::CPD<Tensor ,execution::sequenced policy>()(tnsDims,R,true paths,init paths,options);
1585
1586
1587
1588
1589 #endif // PARTENSOR_CPD_HPPP
```

8.7 CpdDimTree.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
#include <unsupported/Eigen/MatrixFunctions>
#include "execution.hpp"
#include "DataGeneration.hpp"
#include "DimTrees.hpp"
#include "Normalize.hpp"
#include "Normalize.hpp"
#include "Constants.hpp"
#include "Constants.hpp"
#include "Timers.hpp"
#include "ReadWrite.hpp"
#include "Matricization.hpp"
#include "PartialCwiseProd.hpp"
#include "PartialKhatriRao.hpp"
```

Functions

- template<typename ExecutionPolicy, std::size_t TnsSize>
 execution::internal::enable_if_execution_policy
 ExecutionPolicy, Status
 Tensor< static_cast< int >(TnsSize)>, execution::execution_policy_t
 ExecutionPolicy >, DefaultValues > cpdDimTree (ExecutionPolicy &&, std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::array< std ::string, TnsSize+1 > const &paths)
- template<typename ExecutionPolicy, std::size_t TnsSize>
 execution::internal::enable_if_execution_policy
 ExecutionPolicy, Status
 Tensor
 static_cast
 int
 >(TnsSize)>, execution::execution_policy_t
 ExecutionPolicy >, DefaultValues > cpdDimTree
 (ExecutionPolicy &&, std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::array< std::string,
 TnsSize+1 > const &paths, Options
 Tensor
 static_cast< int >(TnsSize)>, execution::execution_policy
 _t< ExecutionPolicy >, DefaultValues > const &options)
- template<typename ExecutionPolicy, std::size_t TnsSize>
 execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor< static_cast< int
 >(TnsSize)>, execution::execution_policy_t< ExecutionPolicy >, DefaultValues > > cpdDimTree
 (ExecutionPolicy &&, std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::string const
 &path)
- template<typename ExecutionPolicy, std::size_t TnsSize>
 execution::internal::enable_if_execution_policy
 ExecutionPolicy, Status
 Tensor< static_cast< int >(TnsSize)>, execution::execution_policy_t
 ExecutionPolicy >, DefaultValues > cpdDimTree (ExecutionPolicy &&, std::array< int, TnsSize > const &tnsDims, std::size_t const R, std::string const &path, Options
 Tensor< static_cast< int >(TnsSize)>, execution::execution_policy_t
 ExecutionPolicy >, DefaultValues > const &options)
- template<typename ExecutionPolicy, typename Tensor_>
 execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor_, execution::execution_
 policy_t< ExecutionPolicy >, DefaultValues >> cpdDimTree (ExecutionPolicy &&, Tensor_ const &tnsX, std::size_t const R)
- template<typename Tensor_, typename MatrixArray_, typename ExecutionPolicy >
 execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor_, execution::execution_
 policy_t< ExecutionPolicy >, DefaultValues >> cpdDimTree (ExecutionPolicy &&, Tensor_ const &tnsX, std::size_t const R, MatrixArray_ const &factorsInit)
- template<typename Tensor_, typename ExecutionPolicy >
 execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor_, execution::execution_
 policy_t< ExecutionPolicy >, DefaultValues > cpdDimTree (ExecutionPolicy &&, Tensor_ const &tnsX, std::size_t const R, Options< Tensor_, execution::execution_policy_t< ExecutionPolicy >, DefaultValues > const &options)
- template<typename Tensor_, typename MatrixArray_, typename ExecutionPolicy >
 execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor_, execution::execution_
 policy_t< ExecutionPolicy >, DefaultValues > cpdDimTree (ExecutionPolicy &&, Tensor_ const &tnsX, std::size_t const R, Options
 Tensor_, execution::execution_policy_t
 ExecutionPolicy >, DefaultValues > const &options, MatrixArray_ const &factorsInit)

8.7.1 Detailed Description

Implements the Canonical Polyadic Decomposition using Dimension Trees. Make use of spdlog library in order to write output in a log file in "../log". In case of using parallelism with mpi, then the functions from CpdDimTreeMpi.hpp will be called.

8.7.2 Function Documentation

8.7.2.1 cpdDimTree() [1/8]

Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension Trees. Also, an Execution Policy can be used, which can be either sequential or parallel with the use of MPI. In order to choose a policy, type execution::seq or execution::mpi. Default value is sequential, in case no ExecutionPolicy is passed.

With this version of cpdDimTree, the Tensor can be read from a file, specified in path variable.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
TnsSize	Order of the input Tensor.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
paths	[in] An stl array containing paths for the Tensor to be factorized and after that the paths for the initialized factors.

Returns

An object of type Status with the results of the algorithm.

8.7.2.2 cpdDimTree() [2/8]

Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension Trees. Also, an Execution Policy can be used, which can be either sequential or parallel with the use of MPI. In order to choose a policy, type execution::seq or execution::mpi. Default value is sequential, in case no ExecutionPolicy is passed.

With this version of cpdDimTree, the Tensor can be read from a file, specified in path variable.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
TnsSize	Order of the input Tensor.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
paths	[in] An stl array containing paths for the Tensor to be factorized and after that the paths for the initialized factors.
options	<pre>[in] User's options, other than the default. It must be of partensor::Options<partensor::tensor<order>> type, where order must be in range of [3-8].</partensor::tensor<order></pre>

Returns

An object of type Status with the results of the algorithm.

8.7.2.3 cpdDimTree() [3/8]

Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension Trees. Also, an Execution Policy can be used, which can be either sequential or parallel with the use of MPI. In order to choose a policy, type execution::seq or execution::mpi. Default value is sequential, in case no ExecutionPolicy is passed.

With this version of <code>cpdDimTree</code>, the Tensor can be read from a file, specified in <code>path</code> variable.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
TnsSize	Order of the input Tensor.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
path	[in] The path where the tensor is located.

Returns

An object of type Status with the results of the algorithm.

8.7.2.4 cpdDimTree() [4/8]

Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension Trees. Also, an Execution Policy can be used, which can be either sequential or parallel with the use of MPI. In order to choose a policy, type execution::seq or execution::mpi. Default value is sequential, in case no ExecutionPolicy is passed.

With this version of cpdDimTree, the Tensor can be read from a file, specified in path variable.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
TnsSize	Order of the input Tensor.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.
R	[in] The rank of decomposition.
path	[in] The path where the tensor is located.
options	[in] User's options, other than the default. It must be of
	partensor::Options <partensor::tensor<order>> type, where order must be in</partensor::tensor<order>
	range of [3-8].

Returns

An object of type Status with the results of the algorithm.

8.7.2.5 cpdDimTree() [5/8]

```
\label{lem:execution:continuous} execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor_, execution \\ ::execution_policy_t< ExecutionPolicy >, DefaultValues >> partensor::cpdDimTree (
```

```
ExecutionPolicy && , Tensor_ const & tnsX, std::size_t const R )
```

Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension Trees. Also, an Execution Policy can be used, which can be either sequential or parallel with the use of MPI. In order to choose a policy, type execution::seq

or execution::mpi. Default value is sequential, in case no ExecutionPolicy is passed.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
Tensor_	Type(data type and order) of input Tensor. Tensor_ must be
	partensor::Tensor <order>, where order must be in range of [3-8].</order>

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.

Returns

An object of type Status with the results of the algorithm.

8.7.2.6 cpdDimTree() [6/8]

Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension Trees. Also, an Execution Policy can be used, which can be either sequential or parallel with the use of MPI. In order to choose a policy, type execution::seq or execution::mpi. Default value is sequential, in case no ExecutionPolicy is passed.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
Tensor_	Type(data type and order) of input Tensor.
MatrixArray_	An stl array, where the initialized factors will be stored. Its size must be equal to the
	Tensor's tnsX order. The type can be either partensor::Matrix, or
	partensor::Tensor<2>.

Parameters

thisk [in] the given tensor to be factorized of Tensor_type, with double data.	tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.	
--	------	--	--

Parameters

R	[in] The rank of decomposition.	
factorsInit	[in] Uses initialized factors instead of randomly generated. The data can be either	
	partensor::Matrix, or partensor::Tensor<2> type and stored in an stl array with size same as the order of this.	

Returns

An object of type Status with the results of the algorithm.

8.7.2.7 cpdDimTree() [7/8]

Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension Trees. Also, an Execution Policy can be used, which can be either sequential or parallel with the use of MPI. In order to choose a policy, type execution::seq or execution::mpi. Default value is sequential, in case no ExecutionPolicy is passed.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
Tensor_	Type(data type and order) of input Tensor.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.	
R	[in] The rank of decomposition.	
options	[in] User's options, other than the default. It must be of	
	<pre>partensor::Options<partensor::tensor<order>> type, where order must be in</partensor::tensor<order></pre>	
	range of [3-8].	

Returns

An object of type Status with the results of the algorithm.

8.7.2.8 cpdDimTree() [8/8]

```
execution::internal::enable_if_execution_policy< ExecutionPolicy, Status< Tensor_, execution← ::execution_policy_t< ExecutionPolicy >, DefaultValues > > partensor::cpdDimTree (
```

Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension Trees. Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension Trees. Also, an Execution Policy can be used, which can be either sequential or parallel with the use of MPI. In order to choose a policy, type execution \leftarrow ::seq or execution::mpi. Default value is sequential, in case no ExecutionPolicy is passed.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
Tensor_	Type(data type and order) of input Tensor.
MatrixArray_	An stl array, where the initialized factors will be stored. Its size must be equal to the
	Tensor's tnsX order. The type can be either partensor::Matrix, or
	partensor::Tensor<2>.

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.
options	<pre>[in] User's options, other than the default. It must be of partensor::Options<partensor::tensor<order>> type, where order must be in range of [3-8].</partensor::tensor<order></pre>
factorsInit	[in] Uses initialized factors instead of randomly generated. The data must be of partensor::Matrix type and stored in an stl array with size same as the order of tnsX.

Returns

An object of type Status with the results of the algorithm.

8.8 CpdDimTree.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
27 #ifndef PARTENSOR_CPD_DIMTREE_DIM_TREE_HPP
28 #define PARTENSOR_CPD_DIMTREE_DIM_TREE_HPP
30 #include "PARTENSOR_basic.hpp"
31 #include <unsupported/Eigen/MatrixFunctions>
32 #include "execution.hpp"
33 #include "DataGeneration.hpp"
34 #include "DimTrees.hpp"
35 #include "Normalize.hpp"
36 #include "NesterovMNLS.hpp"
37 #include "Constants.hpp"
38 #include "Timers.hpp"
39 #include "ReadWrite.hpp"
40 #include "Matricization.hpp"
41 #include "PartialCwiseProd.hpp"
42 #include "PartialKhatriRao.hpp"
4.3
44 namespace partensor
45 {
     inline namespace v1
```

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```
{
48
       namespace internal
49
50
51
         //template <typename ExecutionPolicy, typename Tensor>
52
         //execution::internal::enable if execution policy<ExecutionPolicy,Tensor>
53
         //Status cpd_f(ExecutionPolicy &&, Tensor const &tnsX, std::size_t R);
55
56
         \star Includes the implementation of CP Decomposition with Dimension Trees.
57
         \star Based on the given parameters one of the overloaded operators will
58
          * be called.
59
          * @tparam Tensor
                              Type (data type and order) of input Tensor.
61
         template <typename Tensor_>
         struct CPD_DIMTREE_Base {
62
63
           static constexpr std::size_t TnsSize
                                                    = TensorTraits<Tensor_>::TnsSize;
           static constexpr std::size_t lastFactor = TnsSize - 1;
64
                                  = typename TensorTraits<Tensor_>::DataType;
66
           using DataType
           using MatrixType
                                   = typename TensorTraits<Tensor_>::MatrixType;
           using Dimensions
                                   = typename TensorTraits<Tensor_>::Dimensions;
68
69
           using IntArray
                                  = typename TensorTraits<Tensor_>::IntArray;
           using TensorMatrixType = Tensor<2>;
71
                               = std::array<Constraint, TnsSize>;
= std::array<MatrixType, TnsSize>;
72
           using Constraints
73
           using MatrixArray
           using DoubleArray
                                  = std::array<double, TnsSize>;
75
                                  = std::array<FactorDimTree,TnsSize>;
           using FactorArray
                                 = typename std::array<Eigen::IndexPair<int>, 1>;
77
           using IndexPair
78
        };
79
         template <typename Tensor_, typename ExecutionPolicy = execution::sequenced_policy>
struct CPD_DIMTREE : public CPD_DIMTREE_Base<Tensor_>
80
81
82
                           CPD_DIMTREE_Base<Tensor_>::TnsSize;
83
           using
           using
84
                           CPD_DIMTREE_Base<Tensor_>::lastFactor;
85
           using typename CPD_DIMTREE_Base<Tensor_>::TensorMatrixType;
           using typename CPD_DIMTREE_Base<Tensor_>::Dimensions;
86
           using typename CPD_DIMTREE_Base<Tensor_>::MatrixArray;
           using typename CPD_DIMTREE_Base<Tensor_>::DataType;
           using typename CPD_DIMTREE_Base<Tensor_>::IntArray;
89
90
           using typename CPD_DIMTREE_Base<Tensor_>::FactorArray;
91
           using typename CPD_DIMTREE_Base<Tensor_>::IndexPair;
92
93
           using Options = partensor::Options<Tensor_,execution::sequenced_policy,DefaultValues>;
           using Status = partensor::Status<Tensor_,execution::sequenced_policy,DefaultValues>;
95
96
           // Variables that will be used in cpd with
97
           // the Dimension Trees implementations.
           struct Member_Variables {
98
99
             Matrix
                          last gramian;
100
              Matrix
                          cwise_factor_product;
                          mttkrp;
101
              Matrix
102
              Matrix
                           currentFactor;
103
              Matrix
                          temp_matrix;
104
              Matrix
                          tnsX_mat_lastFactor_T;
105
106
              FactorArray factors;
107
              FactorArray norm_factors;
108
              FactorArray old_factors;
109
110
              typename FactorArray::iterator it factor;
              typename FactorArray::iterator it_old_factor;
111
112
113
                                tnsX;
114
                                tnsX_approx;
              Tensor
                                labelSet;
115
              IntArray
                                             // starting label set for root
              const IndexPair product_dims = { Eigen::IndexPair<int>(0, 0) }; // used for tensor
116
       contractions
117
118
              bool
                                all_orthogonal = true;
119
                                weight_factor;
120
121
              Member_Variables() = default;
              Member_Variables(Member_Variables const &) = default;
122
123
              Member Variables (Member Variables
                                                      &&) = default;
124
125
              Member_Variables & operator = (Member_Variables const &) = default;
126
              Member_Variables &operator=(Member_Variables &&) = default;
127
            };
128
129
130
             \star In case option variable @c writeToFile is enabled, then, before the end
             \star of the algorithm, it writes the resulted factors in files, whose
131
132
             * paths are specified before compiling in @ options.final_factors_path.
133
134
             * Oparam st [in] Struct where the returned values of Oc CpdDimTree are stored.
135
```

```
136
                     void writeFactorsToFile(Status const &st)
137
138
                        std::size_t size;
                        for(std::size_t i=0; i<TnsSize; ++i)</pre>
139
140
                            size = st.factors[i].rows() * st.factors[i].cols();
141
142
                            partensor::write(st.factors[i],
143
                                                         st.options.final_factors_paths[i],
144
145
146
147
148
149
                      * Compute the cost function value at the end of each outer iteration
150
                      * based on the last factor.
151
                     * @param mv [in] Struct where ALS variables are stored.
* @param st [in,out] Struct where the returned values of @c CpdDimTree are stored.
152
153
                                                              In this case the cost function value is updated.
154
155
156
                     void cost_function ( Member_Variables const &mv,
157
                                                         Status
                                                                                                 &st)
158
                       159
             (mv.cwise_factor_product * mv.last_gramian).trace() );
160
161
162
163
                      * Compute the cost function value at the end of each outer iteration
164
                      * based on the last accelerated factor.
165
                                                                       [in] Struct where ALS variables are stored.
166
                      * @param mv
167
                      * @param st
                                                                       [in] Struct where the returned values of @c CpdDimTree
168
                                                                                are stored.
169
                      * @param factors
                                                                       [in] Accelerated factors.
                      * @param factors_T_factors [in] Gramian matrices of factors.
170
171
172
                      \star @returns The cost function calculated with the accelerated factors.
173
174
                     double accel_cost_function(Member_Variables const &mv,
175
                                                                    Status
                                                                                                 const &st,
                                                                   MatrixArray
176
                                                                                                const &factors,
177
                                                                                                const &factors_T_factors)
                                                                   MatrixArray
178
179
                       return sqrt (st.frob_tns + (PartialCwiseProd(factors_T_factors, lastFactor) *
            factors_T_factors[lastFactor]).trace()
180
                                    - 2 * ((PartialKhatriRao(factors, lastFactor).transpose() * mv.tnsX_mat_lastFactor_T) *
            factors[lastFactor]).trace() );
181
182
183
184
                      * Based on each factor's constraint, a different
185
                       \star update function is used at every outer iteration.
186
                      \star Computes also factor^T \star factor at the end.
187
188
189
                      * @tparam Dimensions
                                                                    Array type containing the Tensor dimensions.
190
                                                                     Factor to be updated.
191
                       * @param idx
                                                      [in]
192
                       * @param R
                                                      [in]
                                                                     The rank of decomposition.
                       * @param tnsDims [in]
193
                                                                     Tensor Dimensions. Each index contains the corresponding factor's
            rows length.
194
                       * @param st
                                                      [in]
                                                                     Struct where the returned values of @c CpdDimTree are stored.
195
                                                      [in,out] Struct where ALS variables are stored.
                       * @param mv
196
                                                                      Updates the current factor (@c Matrix type) and then updates
197
                                                                     the same factor of @c FactorDimTree type.
198
                      */
                     template<typename Dimensions>
199
200
                     void update factor(int
                                                                                  const idx,
201
                                                      std::size_t
                                                                                  const R,
202
                                                      Dimensions
                                                                                   const &tnsDims,
203
                                                      Status
                                                                                   const &st,
2.04
                                                      Member_Variables
                                                                                             &mv )
205
206
                        switch ( st.options.constraints[idx] )
207
208
                            case Constraint::unconstrained:
209
210
                               mv.currentFactor = mv.mttkrp * mv.cwise_factor_product.inverse();
211
                               break:
212
213
                            case Constraint::nonnegativity:
214
215
                               mv.temp_matrix = mv.currentFactor;
216
                               {\tt NesterovMNLS} \ ({\tt mv.cwise\_factor\_product, mv.mttkrp, st.options.nesterov\_delta\_1, mv.mttkrp, st.options.nesterov\_delta
217
                                                                     st.options.nesterov_delta_2, mv.currentFactor);
218
                               if (my.currentFactor.cwiseAbs().colwise().sum().minCoeff() == 0)
```

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```
219
                    mv.currentFactor = 0.9 * mv.currentFactor + 0.1 * mv.temp_matrix;
220
221
222
                case Constraint::orthogonality:
223
224
                  mv.temp matrix = mv.mttkrp.transpose() * mv.mttkrp;
                  Eigen::SelfAdjointEigenSolver<Matrix> eigensolver(mv.temp_matrix);
225
                  mv.temp_matrix.noalias() = (eigensolver.eigenvectors())
226
227
       (eigensolver.eigenvalues().cwiseInverse().cwiseSqrt().asDiagonal())
228
                                              * (eigensolver.eigenvectors().transpose());
                  mv.currentFactor.noalias() = mv.mttkrp * mv.temp_matrix;
229
230
                  break;
231
232
                case Constraint::sparsity:
233
                  break;
                default: // in case of Constraint::constant
234
235
                 break;
236
237
                                      = matrixToTensor(mv.currentFactor, tnsDims[idx],
             mv.it_factor->factor
       static_cast<int>(R)); // Map factor from Eigen Matrix to Eigen Tensor
238
              mv.it_factor->gramian = (mv.it_factor->factor).contract(mv.it_factor->factor,
       mv.product_dims); // Compute Covariance Tensor
239
240
241
242
            * @brief Line Search Acceleration
243
244
            \star Performs an acceleration step in the updated factors, and keeps the accelerated factors when
245
             \star the step succeeds. Otherwise, the acceleration step is ignored.
246
             * Line Search Acceleration reduces the number outer iterations in the ALS algorithm.
2.47
248
             * @note This implementation ONLY, if factors are of @c Matrix type.
249
250
             \star @tparam Dimensions Array type containing the Tensor dimensions.
251
252
             * @param mv [in,out] Struct where ALS variables are stored.
253
                                    In case the acceration is successful factor and
254
                                    factor^T * factor of @c FactorDimTree type are updated.
255
             * @param st [in,out] Struct where the returned values of @c CpdDimTree are stored.
256
                                    If the acceleration succeeds updates the cost function value.
2.57
258
             */
            template<typename Dimensions>
259
            void line_search_accel(Dimensions
                                                   const &tnsDims,
261
                                   std::size_t
262
                                   Member_Variables
                                                    &mv.
263
                                   Status
                                                          &st)
264
              double
                                     = 0.0; // Objective Value after the acceleration step
265
                          f_accel
266
              double const accel_step = pow(st.ao_iter+1,(1.0/(st.options.accel_coeff)));
267
                        factor;
old_factor;
268
269
              Matrix
270
              MatrixArray accel_factors;
271
              MatrixArray accel_gramians;
272
273
              for(std::size_t i=0; i<TnsSize; ++i)</pre>
274
275
                factor
                                 = tensorToMatrix(mv.factors[i].factor, tnsDims[i],static_cast<int>(R));
2.76
                old factor
                                  = tensorToMatrix(mv.old_factors[i].factor,
       277
               accel_gramians[i] = accel_factors[i].transpose() * accel_factors[i];
278
279
280
                mv.it_factor++;
281
                mv.it_old_factor++;
              }
282
283
284
              f_accel = accel_cost_function(mv, st, accel_factors, accel_gramians);
285
              if (st.f_value > f_accel)
286
287
                for(std::size_t i=0; i<TnsSize; ++i)</pre>
288
                  mv.factors[i].factor = matrixToTensor(accel factors[i], tnsDims[i],
289
       static_cast<int>(R));
290
                 mv.factors[i].gramian = matrixToTensor(accel_gramians[i], static_cast<int>(R),
       static_cast<int>(R));
291
292
                st.f value = f accel:
                Partensor()->Logger()->info("Acceleration Step SUCCEEDED! at iter: {}", st.ao_iter);
293
294
295
              else
296
                st.options.accel_fail++;
297
298
              if (st.options.accel_fail==5)
299
```

```
st.options.accel_fail=0;
300
301
                st.options.accel_coeff++;
302
303
            }
304
305
306
            * Sequential implementation of Alternating Least Squares (ALS) method
307
             * with Dimension Trees.
308
309
             * @tparam Dimensions
                                        Array type containing the Tensor dimensions.
310
             * @param tnsDims [in]
311
                                        Tensor Dimensions. Each index contains the corresponding factor's
       rows length.
312
               @param R
                                         The rank of decomposition.
313
             * @param mv
                               [in]
                                         Struct where ALS variables are stored and being updated
314
                                         until a termination condition is true.
315
             * @param st
                              [in,out] Struct where the returned values of @c CpdDimTree are stored.
316
317
            template<typename Dimensions>
                                   const &tnsDims,
318
            void als(Dimensions
319
                     std::size t
320
                     Member_Variables
                                             &mv,
321
                     Status
                                             &status)
322
323
              \quad \quad \text{if (status.options.acceleration)} \quad
324
              {
325
                mv.tnsX_mat_lastFactor_T = (Matricization(mv.tnsX, lastFactor)).transpose();
326
327
328
              if(status.options.normalization)
329
              {
330
                choose_normilization_factor(status, mv.all_orthogonal, mv.weight_factor);
331
332
333
              mv.tnsX_approx.resize(tnsDims);
334
              CpdGen(mv.factors, R, mv.tnsX_approx);
335
336
              status.frob_tns
                                      = square_norm(mv.tnsX);
337
              status.f_value
                                      = norm(mv.tnsX - mv.tnsX_approx); // Error_tnsX
338
              status.rel_costFunction = status.f_value/sqrt(status.frob_tns);
339
              // increments from 1 to labelSet.size()
340
              std::iota(mv.labelSet.begin(), mv.labelSet.end(), 1);
341
342
              ExprTree<TnsSize> tree;
343
              tree.Create(mv.labelSet, tnsDims, R, mv.tnsX);
344
345
              mv.it_factor = mv.factors.begin();
346
              for(std::size_t k = 0; k<TnsSize; k++)</pre>
347
              {
348
                  mv.it factor->leaf = static cast<TnsNode<1>*>(search leaf(k+1, tree));
349
                  mv.it_factor++;
350
351
352
              // ---- Loop until ALS converges ----
              while(1)
353
354
              {
355
                status.ao_iter++;
356
                mv.it_factor = mv.factors.begin();
                Partensor() -> Logger() -> info("iter: {} -- fvalue: {} -- relative_costFunction: {}",
357
       status.ao_iter,
358
                                                                  status.f value, status.rel costFunction);
359
360
                for(std::size_t i=0; i<TnsSize; i++)</pre>
361
362
                  mv.it_factor->leaf->UpdateTree(TnsSize, i, mv.it_factor);
363
                  // Maps from Eigen Tensor to Eigen Matrix
364
                                          = tensorToMatrix(*reinterpret cast<TensorMatrixType
365
                  mv.temp matrix
       *>(mv.it_factor->leaf->TensorX()), static_cast<int>(R), tnsDims[i]);
366
                  mv.mttkrp
                                           = mv.temp_matrix.transpose();
367
                  mv.cwise_factor_product = tensorToMatrix(mv.it_factor->leaf->Gramian(),
       static_cast<int>(R), static_cast<int>(R));
368
                  mv.currentFactor
                                          = tensorToMatrix(mv.it_factor->factor, tnsDims[i],
       static_cast<int>(R));
369
370
                  update_factor(i, R, tnsDims, status, mv);
371
                  mv.it_factor++;
372
373
374
                mv.it factor
                                = mv.factors.end()-1:
                mv.last_gramian = tensorToMatrix(mv.it_factor->gramian, static_cast<int>(R),
375
       static_cast<int>(R));
376
                cost_function(mv, status);
377
                status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
378
                if(status.options.normalization && !mv.all_orthogonal)
379
                  Normalize(mv.weight_factor, static_cast<int>(R), tnsDims, mv.factors);
380
```

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```
- Terminating condition --
381
                 if (status.ao_iter >= status.options.max_iter || status.rel_costFunction <</pre>
382
       status.options.threshold_error)
383
                  for(std::size_t i=0; i<TnsSize; ++i)
  status.factors[i] = tensorToMatrix(mv.factors[i].factor, tnsDims[i],</pre>
384
385
       static_cast<int>(R));
386
387
                   if(status.options.writeToFile)
388
                    writeFactorsToFile(status);
                  break:
389
390
391
392
                if (status.options.acceleration)
393
394
                   mv.norm_factors = mv.factors;
395
                   if (status.ao_iter > 1)
                    line_search_accel(tnsDims, R, mv, status);
396
397
398
                  mv.old_factors = mv.norm_factors;
399
              } // end of while
400
401
402
413
            Status operator()(Tensor_
                                            const &tnsX,
                               std::size_t const R)
414
415
              Status
416
                                status = MakeStatus<Tensor_>();
417
              Member_Variables mv;
418
419
               // extract dimensions from tensor
420
              Dimensions const &tnsDims = tnsX.dimensions();
421
              // produce estimate factors using uniform distribution with entries in [0,1].
422
               makeFactors(tnsDims, status.options.constraints, R, mv.factors);
423
              // Normalize(static_cast<int>(R), tnsDims, factors);
424
425
              mv.tnsX = tnsX;
              als(tnsDims, R, mv, status);
426
427
428
              return status;
429
430
444
            Status operator()(Tensor_
                                           const &tnsX,
445
                                std::size_t const R,
                                Options
                                           const &options)
447
448
              Status
                                 status (options);
              Member_Variables mv;
449
450
451
               // extract dimensions from tensor
              Dimensions const &tnsDims = tnsX.dimensions();
452
453
               // produce estimate factors using uniform distribution with entries in [0,1].
454
               makeFactors(tnsDims, status.options.constraints, R, mv.factors);
455
               // Normalize(static_cast<int>(R), tnsDims, factors);
456
              mv.tnsX = tnsX;
457
458
               switch ( status.options.method )
459
460
                case Method::als:
461
462
                  als(tnsDims, R, mv, status);
463
                  break;
464
                case Method::rnd:
465
466
                  break;
467
                case Method::bc:
468
                  break;
                default:
469
470
                  break:
471
472
              return status;
473
474
            template<typename MatrixArray_>
494
                               (Tensor_ const &tnsX, std::size_t const R,
495
            Status operator()(Tensor
496
497
                               MatrixArray_ const &factorsInit)
498
499
              Status
                                status = MakeStatus<Tensor_>();
              Member_Variables mv;
500
501
502
               // extract dimensions from tensor
503
               Dimensions const &tnsDims = tnsX.dimensions();
504
               // Copy factorsInit data to factors - FactorDimTree data struct
505
               \verb|fillDimTreeFactors| (factorsInit, status.options.constraints, mv.factors); \\
506
               // Normalize(static_cast<int>(R), tnsDims, factors);
507
```

```
mv.tnsX = tnsX;
509
               als(tnsDims, R, mv, status);
510
               return status;
511
512
             template<typename MatrixArray_>
534
                                 (Tensor_ const &tnsX, std::size_t const R,
535
             Status operator()(Tensor_
536
537
                                 Options
                                               const &options,
538
                                 MatrixArray_ const &factorsInit)
539
540
               Status status (options):
541
               Member_Variables mv;
542
543
               // extract dimensions from tensor
544
               Dimensions const &tnsDims = tnsX.dimensions();
               // Copy factorsInit data to factors - FactorDimTree data struct
545
               // copy interest data to interest actions from the data struct fillDimTreeFactors(factorsInit, status.options.constraints, mv.factors); // Normalize(static_cast<int>(R), tnsDims, factors);
546
547
548
               mv.tnsX = tnsX;
549
550
               switch ( status.options.method )
551
                 case Method::als:
552
553
554
                   als(tnsDims, R, mv, status);
555
556
557
                 case Method::rnd:
558
                   break:
559
                 case Method::bc:
560
                   break;
561
                 default:
562
                   break;
563
564
               return status;
565
566
579
             Status operator()(std::array<int, TnsSize> const &tnsDims,
                                                const R,
580
                                std::size_t
581
                                 std::string
                                                             const &path)
582
               using Tensor = Tensor<static_cast<int>(TnsSize)>;
583
584
                                 status = MakeStatus<Tensor>();
585
586
               Member_Variables mv;
587
               long long int fileSize = 1;
for(auto &dim : tnsDims)
  fileSize *= static_cast<long long int>(dim);
588
589
590
591
592
               mv.tnsX.resize(tnsDims);
593
               // Read the whole Tensor from a file
594
               read( path,
595
                      fileSize,
                      Ο,
596
597
                      mv.tnsX
                                );
598
               // produce estimate factors using uniform distribution with entries in [0,1].
599
               makeFactors(tnsDims, status.options.constraints, R, mv.factors);
600
               // Normalize(static_cast<int>(R), tnsDims, factors);
601
602
               als(tnsDims, R, mv, status);
603
               return status;
604
605
621
             Status operator()(std::array<int, TnsSize> const &tnsDims,
                                                 const R,
622
                                 std::size t
623
                                                             const &path.
                                 std::string
624
                                 Options
                                                             const &options)
625
626
               Status
                                  status (options);
62.7
               Member_Variables mv;
628
               long long int fileSize = 1;
629
               for(auto &dim : tnsDims)
  fileSize *= static_cast<long long int>(dim);
630
631
632
633
               mv.tnsX.resize(tnsDims);
634
               // Read the whole Tensor from a file
635
               read( path,
636
                      fileSize,
637
                      Ο,
638
639
               // produce estimate factors using uniform distribution with entries in [0,1].
640
               \verb|makeFactors| (tnsDims, status.options.constraints, R, mv.factors);\\
641
               // Normalize(static_cast<int>(R), tnsDims, mv.factors);
642
```

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```
643
              switch ( status.options.method )
644
645
                case Method::als:
646
647
                  als(tnsDims, R, mv, status);
648
                  break:
649
650
                case Method::rnd:
651
                  break;
652
                case Method::bc:
653
                  break:
654
                default:
655
                  break;
656
657
              return status;
658
659
674
            Status operator()(std::array<int, TnsSize>
                                                                  const &tnsDims,
675
                               std::size_t
                                                                   const R,
676
                               std::array<std::string,TnsSize+1> const &paths)
677
678
              using Tensor = Tensor<static_cast<int>(TnsSize)>;
679
                               status = MakeStatus<Tensor>();
680
              Status
681
              Member_Variables mv;
682
683
              long long int fileSize = 1;
684
              for(auto &dim : tnsDims)
685
                fileSize *= static_cast<long long int>(dim);
686
687
              mv.tnsX.resize(tnsDims);
688
              // Read the whole Tensor from a file
689
              read( paths.front(),
690
                     fileSize,
691
                    Ο,
692
                    mv.tnsX
                              );
              // Read initialized factors from files
693
              for(std::size_t i=0; i<TnsSize; ++i)</pre>
694
695
696
                status.factors[i] = Matrix(tnsDims[i], static_cast<int>(R));
697
                read( paths[i+1],
698
                       tnsDims[i] *R,
699
                       0.
700
                      status.factors[i] );
701
702
              // Copy factorsInit data to factors - FactorDimTree data struct
703
              fillDimTreeFactors(status.factors, status.options.constraints, mv.factors);
704
              // Normalize(static_cast<int>(R), tnsDims, mv.factors);
705
706
              als(tnsDims, R, mv, status);
707
              return status;
708
709
728
            Status operator()(std::array<int, TnsSize>
                                                                    const &tnsDims,
729
                               std::size t
                                                                    const R.
730
                               std::array<std::string, TnsSize+1> const &paths,
731
                                                                    const &options)
732
733
              Status (options);
734
              Member_Variables mv;
735
              long long int fileSize = 1;
for(auto &dim : tnsDims)
  fileSize *= static_cast<long long int>(dim);
736
737
738
739
740
              mv.tnsX.resize(tnsDims);
              741
742
743
744
                    Ο,
745
                    mv.tnsX
746
              // Read initialized factors from files
747
              for(std::size_t i=0; i<TnsSize; ++i)</pre>
748
749
                status.factors[i] = Matrix(tnsDims[i], static cast<int>(R));
750
                read( paths[i+1],
751
                       tnsDims[i]*R,
752
                       Ο,
753
                       status.factors[i] );
754
              // Copy factorsInit data to factors - FactorDimTree data struct
755
              fillDimTreeFactors(status.factors, status.options.constraints, mv.factors);
756
757
              // Normalize(static_cast<int>(R), tnsDims, factors);
758
              switch ( status.options.method )
759
              {
760
                case Method::als:
761
```

```
762
                                   als(tnsDims, R, mv, status);
763
                                   break;
764
765
                               case Method::rnd:
766
                                  break:
767
                               case Method::bc:
768
                                   break;
769
                               default:
770
                                  break;
771
772
                           return status;
773
 774
775
                   };
776
                 } // namespace internal
// namespace v1
777
778
779 } // end namespace partensor
780
781 #if USE MPI
782
783 #include "CpdDimTreeMpi.hpp"
784 #endif /* USE_MPI */
785
786 namespace partensor
787 {
788
807
            template <typename ExecutionPolicy, typename Tensor_>
808
              execution::internal::enable_if_execution_policy<ExecutionPolicy,Status<Tensor_,execution::execution_policy_t<Execution
809
            cpdDimTree( ExecutionPolicy
                                                                             . 3.3
810
                                                                  const &tnsX,
                                   Tensor
811
                                    std::size_t
                                                                   const R )
812
813
               using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
814
                if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
815
816
817
                   return internal::CPD_DIMTREE<Tensor_>()(tnsX,R);
818
819
                else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
820
                   return internal::CPD_DIMTREE<Tensor_,execution::openmpi_policy>()(tnsX,R);
821
822
823
824
                    return internal::CPD_DIMTREE<Tensor_>()(tnsX,R);
825
826
827
             * Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension
828
829
             * Trees. Sequential Policy.
830
831
              * @tparam Tensor_
                                                            Type(data type and order) of input Tensor.
832
                                                           @c Tensor_ must be @c partensor::Tensor<order>, where
833
                                                           @c order must be in range of @c [3-8].
834
             * @param tnsX
                                                 [in] The given Tensor to be factorized of @c Tensor_ type,
835
                                                           with @c double data.
836
              * @param R
                                                 [in] The rank of decomposition.
837
838
             \star @returns An object of type @c Status with the results of the algorithm.
839
            template<typename Tensor_>
840
841
            auto cpdDimTree (Tensor_
                                                                  const &tnsX,
                                          std::size_t const R)
842
843
844
               return internal::CPD_DIMTREE<Tensor_>()(tnsX,R);
845
846
866
            template <typename Tensor_, typename ExecutionPolicy>
867
              \verb|execution::internal::enable_if_execution_policy < \verb|ExecutionPolicy|. Status < \verb|Tensor_, execution::execution_policy_t < \verb|Execution|. Status < \verb|Execution
868
            cpdDimTree( ExecutionPolicy
                                   Tensor_
869
                                                                  const &tnsX,
870
                                    std::size t
                                                                   const R.
                                   Options<Tensor_,execution::execution_policy_t<ExecutionPolicy>,DefaultValues> const
871
              &options )
872
            {
873
               using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
874
875
                if constexpr (std::is same v<ExPolicy, execution::sequenced policy>)
876
                   return internal::CPD_DIMTREE<Tensor_>()(tnsX,R,options);
878
879
                else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
880
881
                    return internal::CPD_DIMTREE<Tensor_,execution::openmpi_policy>()(tnsX,R,options);
882
```

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```
883
             else
884
                return internal::CPD DIMTREE<Tensor >()(tnsX,R,options);
885
886
887
           * Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension
888
889
           * Trees. Sequential Policy.
890
                                                   Type(data type and order) of input Tensor.
891
892
           * @param tnsX
                                         [in] The given Tensor to be factorized of @c Tensor_ type,
                                                   with @c double data.
893
894
           * @param R
                                         [in] The rank of decomposition.
895
           * @param options [in] User's @c options, other than the default. It must be of
896
                                                   @c partensor::Options<partensor::Tensor<order> type,
897
                                                   where @c order must be in range of @c [3-8].
898
899
           * @returns An object of type @c Status with the results of the algorithm.
900
901
          template<typename Tensor_>
902
          auto cpdDimTree (Tensor_
                                                                  const &tnsX,
                                     std::size_t
903
                                                                  const R,
904
                                     Options<Tensor_> const &options)
905
             return internal::CPD_DIMTREE<Tensor_,execution::sequenced_policy>()(tnsX,R,options);
906
907
908
934
          template <typename Tensor_, typename MatrixArray_, typename ExecutionPolicy>
935
           \verb|execution::internal::enable_if_execution_policy < \verb|ExecutionPolicy|. Status < \verb|Tensor_, execution::execution_policy_t < \verb|Execution|. Status < \verb|Execution
936
          cpdDimTree( ExecutionPolicy
                                                                   . 3.3
937
                                                         const &tnsX.
                              Tensor
938
                              std::size_t
                                                         const R,
939
                              MatrixArray_
                                                         const &factorsInit )
940
941
             using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
942
             if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
943
944
945
                return internal::CPD_DIMTREE<Tensor_>() (tnsX,R,factorsInit);
946
947
             else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
948
949
                return internal::CPD_DIMTREE<Tensor_,execution::openmpi_policy>()(tnsX,R,factorsInit);
950
951
952
                 return internal::CPD_DIMTREE<Tensor_>()(tnsX,R,factorsInit);
953
954
955
956
           * Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension
957
           * Trees. Sequential Policy.
958
959
           * @tparam Tensor_
                                                          Type (data type and order) of input Tensor.
960
           * @tparam MatrixArray_
                                                          An @c stl array, where the initialized factors will
                                                          be stored. Its size must be equal to the Tensor's @c tnsX
961
                                                          @c order. The type can be either @c partensor::Matrix,
962
                                                          or @c partensor::Tensor<2>.
963
964
965
           * @param tnsX
                                                 [in] The given Tensor to be factorized of @c Tensor_ type,
966
                                                          with @c double data.
967
           * @param R
                                                  [in] The rank of decomposition.
968
           \star @param factorsInit [in] Uses initialized factors instead of randomly generated. The
969
                                                          data can be either @c partensor::Matrix, or
970
                                                          @c partensor::Tensor<2> type and stored in an @c stl array
971
                                                          with size same as the @c order of @c tnsX.
972
973
           * @returns An object of type @c Status with the results of the algorithm.
974
975
          template<typename Tensor_, typename MatrixArray_>
976
          auto cpdDimTree (Tensor_
                                                           const &tnsX,
977
                                     std::size_t const R,
978
                                     MatrixArray_ const &factorsInit)
979
980
             return internal::CPD_DIMTREE<Tensor_, execution::sequenced_policy>() (tnsX,R,factorsInit);
         }
981
982
1011
           template <typename Tensor_, typename MatrixArray_, typename ExecutionPolicy>
1012
            execution::internal::enable_if_execution_policy<ExecutionPolicy,Status<Tensor_,execution::execution_policy_t<Execution
1013
           cpdDimTree ( ExecutionPolicy
                                                                     88.
                                                          const &tnsX
1014
                                Tensor
1015
                                std::size_t
                                                           const
                                Options<Tensor_,execution::execution_policy_t<ExecutionPolicy>,DefaultValues> const
1016
            &options,
1017
                                MatrixArray_
                                                          const &factorsInit )
1018
               using ExPolicy = execution::execution policy t<ExecutionPolicy>;
1019
```

```
1020
         if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
1021
1022
1023
           return internal::CPD_DIMTREE<Tensor_>() (tnsX,R,options,factorsInit);
1024
1025
         else if constexpr (std::is same v<ExPolicy.execution::openmpi policy>)
1026
1027
           return internal::CPD_DIMTREE<Tensor_,execution::openmpi_policy>() (tnsX,R,options,factorsInit);
1028
1029
         else
1030
           return internal::CPD_DIMTREE<Tensor_>() (tnsX,R,options,factorsInit);
1031
1032
1033
1034
        \star Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension
1035
        * Trees. Sequential Policy.
1036
1037
        * @tparam Tensor
                                    Type (data type and order) of input Tensor.
1038
        * @tparam MatrixArray_
                                    An @c stl array, where the initialized factors will
1039
                                    be stored. Its size must be equal to the Tensor's @c tnsX
1040
                                    @c order. The type can be either @c partensor::Matrix,
1041
                                    or @c partensor::Tensor<2>.
1042
1043
        * @param tnsX
                               [in] The given Tensor to be factorized of @c Tensor_ type,
1044
                                    with @c double data.
                               [in] The rank of decomposition.
1045
          @param R
1046
                               [in] User's @c options, other than the default. It must be of
         @param options
1047
                                    @c partensor::Options<partensor::Tensor<order> type,
1048
                                    where @c order must be in range of @c [3-8].
1049
        * @param factorsInit [in] Uses initialized factors instead of randomly generated. The
                                    data must be of @c partensor::Matrix type and stored in an
1050
1051
                                    @c stl array with size same as the @c order of @c tnsX.
1052
1053
        \star @returns An object of type @c Status with the results of the algorithm.
1054
1055
       template<typename Tensor_, typename MatrixArray_>
       auto cpdDimTree(Tensor_
1056
                                        const &tnsX,
                                        const R,
1057
                       std::size_t
1058
                       Options<Tensor_> const &options,
1059
                                        const &factorsInit)
                       MatrixArray_
1060
1061
         return internal::CPD_DIMTREE<Tensor_, execution::sequenced_policy>() (tnsX,R, options, factorsInit);
1062
1063
1085
       template <typename ExecutionPolicy, std::size_t TnsSize>
1086
       execution::internal::enable_if_execution_policy<ExecutionPolicy,Status<Tensor<static_cast<int>(InsSize)>,execution::ex
1087
       cpdDimTree( ExecutionPolicy
                                                   88.
                   std::array<int, TnsSize> const &tnsDims,
1088
1089
                   std::size t
                                            const R.
1090
                   std::string
                                             const &path )
1091
1092
         using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
1093
         using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1094
1095
         if constexpr (std::is same v<ExPolicy, execution::sequenced policy>)
1096
1097
           return internal::CPD DIMTREE<Tensor >() (tnsDims,R,path);
1098
1099
         else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
1100
1101
           return internal::CPD_DIMTREE<Tensor_,execution::openmpi_policy>() (tnsDims,R,path);
1102
1103
1104
           return internal::CPD_DIMTREE<Tensor_>() (tnsDims,R,path);
1105
1106
1107
1108
       * Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension
1109
        * Trees. Sequential Policy.
1110
1111
        \star With this version of @c cpdDimTree, the Tensor can be read from a file, specified
1112
        * in @c path variable.
1113
                                  Order of the input Tensor.
1114
        * @tparam TnsSize
1115
1116
        * @param tnsDims
                             [in] @c Stl array containing the Tensor dimensions, whose
1117
                                   length must be same as the Tensor order.
                              [in] The rank of decomposition.
1118
        * @param R
1119
        * @param path
                             [in] The path where the tensor is located.
1120
1121
        \star @returns An object of type @c Status with the results of the algorithm.
1122
       template<std::size_t TnsSize>
1123
1124
       auto cpdDimTree(std::array<int, TnsSize> const &tnsDims,
1125
                       std::size t
                                                 const R,
1126
                                                 const &path)
                       std::string
```

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```
1127
1128
         using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1129
         return internal::CPD_DIMTREE<Tensor_,execution::sequenced_policy>() (tnsDims,R,path);
1130
1131
1156
       template <typename ExecutionPolicy, std::size t TnsSize>
1157
       execution::internal::enable_if_execution_policy<ExecutionPolicy,Status<Tensor<static_cast<int>(TnsSize)>,execution::ex
1158
       cpdDimTree( ExecutionPolicy
                   std::array<int, TnsSize> const &tnsDims,
1159
1160
                   std::size t
                                            const R.
1161
                   std::string
                                            const &path,
1162
       Options<Tensor<static_cast<int>(TnsSize)>, execution::execution_policy_t<ExecutionPolicy>, DefaultValues>
       const &options )
1163
1164
         using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
         using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1165
1166
1167
         if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
1168
1169
           return internal::CPD_DIMTREE<Tensor_>() (tnsDims,R,path,options);
1170
1171
         else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
1172
1173
           return internal::CPD_DIMTREE<Tensor_,execution::openmpi_policy>() (tnsDims,R,path,options);
1174
1175
         else
1176
           return internal::CPD_DIMTREE<Tensor_>() (tnsDims,R,path,options);
1177
1178
1179
1180
       * Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension
1181
        * Trees. Sequential Policy.
1182
        * With this version of @c cpdDimTree, the Tensor can be read from a file, specified
1183
        * in @c path variable.
1184
1185
1186
        * @tparam TnsSize
                                  Order of the input Tensor.
1187
1188
        * @param tnsDims
                             [in] @c Stl array containing the Tensor dimensions, whose
1189
                                  length must be same as the Tensor order.
        * @param R
                             [in] The rank of decomposition.
1190
1191
        * @param path
                             [in] The path where the tensor is located.
                             [in] User's @c options, other than the default. It must be of
1192
        * @param options
                                  @c partensor::Options<partensor::Tensor<order> type,
1193
1194
                                  where @c order must be in range of @c [3-8].
1195
1196
        * @returns An object of type @c Status with the results of the algorithm.
1197
1198
       template<std::size_t TnsSize>
1199
       auto cpdDimTree(std::array<int, TnsSize>
1200
                       std::size_t
                                                                   const R,
1201
                       std::string
                                                                   const &path,
1202
                       Options<Tensor<static_cast<int>(TnsSize)» const &options )
1203
1204
        using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1205
         return internal::CPD_DIMTREE<Tensor_,execution::sequenced_policy>() (tnsDims,R,path,options);
1206
1207
1231
       template <typename ExecutionPolicy, std::size t TnsSize>
1232
       execution::internal::enable_if_execution_policy<ExecutionPolicy,Status<Tensor<static_cast<int>(InsSize)>,execution::ex
1233
       cpdDimTree( ExecutionPolicy
                                                       const &tnsDims,
1234
                   std::array<int, TnsSize>
                   std::size_t
1235
                                                       const R,
1236
                   std::array<std::string, TnsSize+1> const &paths )
1237
1238
         using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
1239
         using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1240
1241
         if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
1242
           return internal::CPD_DIMTREE<Tensor_>() (tnsDims,R,paths);
1243
1244
1245
         else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
1246
1247
           return internal::CPD_DIMTREE<Tensor_,execution::openmpi_policy>()(tnsDims,R,paths);
1248
1249
         else
1250
          return internal::CPD DIMTREE<Tensor >() (tnsDims,R,paths);
1251
1252
1253
1254
        \star Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension
1255
        * Trees. Sequential Policy.
1256
```

```
* With this version of @c cpdDimTree, the Tensor can be read from a file, specified
1258
              * in @c path variable.
1259
1260
               * @tparam TnsSize
                                                             Order of the input Tensor.
1261
                                                    [in] @c Stl array containing the Tensor dimensions, whose
1262
              * @param tnsDims
1263
                                                              length must be same as the Tensor order.
1264
                                                     [in] The rank of decomposition.
               * @param R
1265
               * @param paths
                                                     [in] An @c stl array containing paths for the Tensor to be
1266
                                                              factorized and after that the paths for the initialized
1267
                                                              factors.
1268
1269
              * @returns An object of type @c Status with the results of the algorithm.
1270
1271
             template<std::size_t TnsSize>
1272
             auto cpdDimTree(std::array<int, TnsSize>
                                                                                                          const &tnsDims,
1273
                                         std..size t
                                                                                                          const R.
1274
                                         std::array<std::string, TnsSize+1> const &paths )
1275
1276
                using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1277
                return internal::CPD_DIMTREE<Tensor_,execution::sequenced_policy>() (tnsDims,R,paths);
1278
1279
1306
            template <typename ExecutionPolicy, std::size t TnsSize>
1307
            \verb|execution::internal::enable_if_execution_policy< \texttt{ExecutionPolicy}, \texttt{Status}< \texttt{Tensor}< \texttt{static_cast}< \texttt{int}> (\texttt{InsSize})>, \texttt{execution}::executionPolicy< \texttt{ExecutionPolicy}, \texttt{Status}< \texttt{Tensor}< \texttt{Static_cast}< \texttt{int}> (\texttt{InsSize})>, \texttt{execution}::executionPolicy< \texttt{ExecutionPolicy}, \texttt{Status}< \texttt{Tensor}< \texttt{Static_cast}< \texttt{int}> (\texttt{InsSize})>, \texttt{execution}::executionPolicy< \texttt{ExecutionPolicy}, \texttt{ExecutionPolicy
1308
            cpdDimTree( ExecutionPolicy
1309
                                  std::array<int, TnsSize>
                                                                                                  const &tnsDims,
                                                                                                  const R,
1310
                                   std::size t
1311
                                  std::array<std::string, TnsSize+1> const &paths,
1312
            Options<Tensor<static_cast<int>(TnsSize)>, execution::execution_policy_t<ExecutionPolicy>, DefaultValues>
            const &options )
1313
1314
                using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
                                           = Tensor<static_cast<int>(TnsSize)>;
1315
                using Tensor_
1316
1317
                 if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
1318
1319
                    return internal::CPD_DIMTREE<Tensor_>() (tnsDims,R,paths,options);
1320
1321
                else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
1322
1323
                   return internal::CPD_DIMTREE<Tensor_,execution::openmpi_policy>() (tnsDims,R,paths,options);
1324
1325
                else
1326
                   return internal::CPD_DIMTREE<Tensor_>() (tnsDims,R,paths,options);
1327
1328
1329
1330
              * Interface of Canonical Polyadic Decomposition(cpd) with the use of Dimension
1331
              * Trees. Sequential Policy.
1332
1333
              \star With this version of @c cpdDimTree, the Tensor can be read from a file, specified
1334
               * in @c path variable.
1335
1336
               * @tparam TnsSize
                                                            Order of the input Tensor.
1337
1338
                                                    [in] @c Stl array containing the Tensor dimensions, whose
               * @param tnsDims
1339
                                                              length must be same as the Tensor order.
1340
               * @param R
                                                     [in] The rank of decomposition.
                                                     [in] An @c stl array containing paths for the Tensor to be
factorized and after that the paths for the initialized
1341
               * @param paths
1342
1343
                                                              factors.
1344
              * @param options
                                                     [in] User's @c options, other than the default. It must be of
1345
                                                              @c partensor::Options<partensor::Tensor<order> type,
1346
                                                              where @c order must be in range of @c [3-8].
1347
1348
              \star @returns An object of type @c Status with the results of the algorithm.
1349
1350
             template<std::size_t TnsSize>
1351
             auto cpdDimTree(std::array<int, TnsSize>
                                                                                                                        const &tnsDims,
1352
                                         std::size_t
                                                                                                                        const R,
                                          std::array<std::string, TnsSize+1>
1353
                                                                                                                        const &paths.
1354
                                         Options<Tensor<static cast<int>(TnsSize) > const & options )
1355
1356
                using Tensor_ = Tensor<static_cast<int>(TnsSize)>;
1357
                return internal::CPD_DIMTREE<Tensor_,execution::sequenced_policy>() (tnsDims,R,paths,options);
1358
1359
1360 } // end namespace partensor
1361
1362 #endif // PARTENSOR_CPD_DIMTREE_DIM_TREE_HPP
```

8.9 CpdDimTreeMpi.hpp File Reference

```
#include <math.h>
#include "PartialCwiseProd.hpp"
#include "TensorOperations.hpp"
#include "unsupported/Eigen/MatrixFunctions"
```

Classes

struct CPD_DIMTREE< Tensor_, execution::openmpi_policy >

8.9.1 Detailed Description

Implements the Canonical Polyadic Decomposition(cpd) using MPI. and Dimensional Trees. Make use of spdlog library in order to write output in a log file in "../log".

8.10 CpdDimTreeMpi.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN SHOULD SKIP THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
26 #if !defined(PARTENSOR_CPD_DIMTREE_DIM_TREE_HPP)
27 #error "CpdDimTreeMpi can only included inside CpdDimTree"
28 #endif /* PARTENSOR_CPD_DIMTREE_DIM_TREE_HPP */
30 #include <math.h>
31 #include "PartialCwiseProd.hpp"
32 #include "TensorOperations.hpp"
33 #include "unsupported/Eigen/MatrixFunctions"
35 namespace partensor
36 {
37
       inline namespace v1
39
40
46
                template<typename Tensor_>
                struct CPD_DIMTREE<Tensor_,execution::openmpi_policy> : public CPD_DIMTREE_Base<Tensor_>
47
48
                                      CPD_DIMTREE_Base<Tensor_>::TnsSize;
                                      CPD_DIMTREE_Base<Tensor_>::lastFactor;
51
                     using typename CPD_DIMTREE_Base<Tensor_>::TensorMatrixType;
52
                     using typename CPD_DIMTREE_Base<Tensor_>::Dimensions;
                     using typename CPD_DIMTREE_Base<Tensor_>::MatrixArray;
53
                     using typename CPD_DIMTREE_Base<Tensor_>::DataType;
54
                     using typename CPD_DIMTREE_Base<Tensor_>::IntArray;
                     using typename CPD_DIMTREE_Base<Tensor_>::FactorArray;
57
                     using typename CPD_DIMTREE_Base<Tensor_>::IndexPair;
58
                     // For MPI usage
59
60
                     using CartCommunicator = partensor::cartesian_communicator; // From ParallelWrapper.hpp
                     using CartCommVector = std::vector<CartCommunicator>;
using IntVector = std::vector<int>;
using Int2DVector = std::vector<std::vector<int>;
61
64
                     using Options = partensor::Options<Tensor_,execution::openmpi_policy,DefaultValues>;
using Status = partensor::Status<Tensor_,execution::openmpi_policy,DefaultValues>;
65
66
                     // Variables that will be used in cpd with
69
                     // Dimension Trees implementations.
70
                     struct Member_Variables
71
72
                         MPI Communicator &world = Partensor()->MpiCommunicator(): // MPI COMM WORLD
73
                                           local_f_value;
```

```
75
                                         RxR;
                        int
                                         world_size;
76
77
                        const IndexPair product_dims = { Eigen::IndexPair<int>(0, 0) }; // used for tensor
       contractions
78
                                                                // skipping dimension "rows" for each subtensor // skipping dimension "rows" for each subtensor
                        Int2DVector
79
                                         displs subTns:
80
                        Int2DVector
                                         displs_subTns_R;
       times R ( for MPI communication purposes )
81
                        Int2DVector
                                         subTnsDims;
                                                                // dimensions of subtensor
82
                        Int2DVector
                                         subTnsDims R;
                                                                \ensuremath{//} dimensions of subtensor times R ( for MPI
       communication purposes )
83
                        Int2DVector
                                         displs_local_update; // displacement in the local factor for update
       rows
84
                        Int2DVector
                                         send_recv_counts;
                                                              // rows to be communicated after update times R
8.5
86
                        CartCommVector layer_comm;
87
                        CartCommVector fiber_comm;
88
                                         layer_rank;
89
                        IntArray
                        IntArray
                                         fiber_rank;
                        IntArray
                                         rows_for_update;
91
                        IntArray
92
                                          subTns_offsets;
9.3
                        IntArray
                                         subTns extents;
                                                           // starting label set for root
94
                        IntArray
                                         labelSet;
95
96
                        MatrixArray
                                         local_factors;
                                         local_factors_T;
97
                        MatrixArray
98
                        MatrixArray
                                         layer_factors;
99
                        MatrixArray
                                         layer_factors_T;
100
                         MatrixArray
                                          local_mttkrp;
101
                         MatrixArrav
                                          layer_mttkrp;
102
                         MatrixArray
                                          local_mttkrp_T;
103
                         MatrixArray
                                          layer_mttkrp_T;
104
105
                         Matrix
                                          cwise_factor_product;
106
                         Matrix
                                          factor_T_factor;
107
                         Matrix
                                          last cov;
108
                         Matrix
                                          temp_matrix;
109
                         Matrix
                                          tnsX_mat_lastFactor_T;
110
                         Matrix
                                          nesterov_old_layer_factor;
111
112
                         Tensor_
                                          subTns:
                                          subTnsX_approx; // tensor in order to compute starting f_value from
113
                         Tensor
       random generated factors
114
115
                         FactorArray
                                          factors;
116
                         FactorArray
                                          layer_factors_dimTree;
117
                         FactorArray
                                          norm_factors;
118
                         FactorArray
                                          old_factors;
119
120
                         std::array<int, 2> subfactor_offsets;
121
                         std::array<int, 2> subfactor_extents;
122
123
                         typename FactorArray::iterator status_factor_it;
124
                         typename FactorArray::iterator layer_factor_it;
125
126
                                           all_orthogonal = true;
127
                         int
                                           weight_factor;
128
129
                          \star Calculates if the number of processors given from terminal
130
131
                          \star are equal to the processors in the implementation.
132
133
                          \star @param procs [in] @c stl array with the number of processors per
134
                                                dimension of the tensor.
135
136
                         void check_processor_avaliability(std::array<int, TnsSize> const &procs)
137
138
                              // MPI_Environment &env = Partensor()->MpiEnvironment();
139
                              world_size = world.size();
140
                              // numprocs must be product of options.proc_per_mode
141
                              if (std::accumulate(procs.begin(), procs.end(), 1,
142
                                                   std::multiplies<int>()) != world_size && world.rank() == 0)
143
                             Partensor()->Logger()->error("The product of the processors per mode must be
       equal to {}\n", world_size);
144
                              // env.abort(-1);
145
146
                         }
147
                         Member Variables() = default;
148
149
                         Member_Variables(int R, std::array<int, TnsSize> &procs) : local_f_value(0.0),
150
151
                                                                                         displs_subTns(TnsSize),
152
       displs_subTns_R(TnsSize),
153
                                                                                         subTnsDims(TnsSize).
```

```
154
                                                                                     subTnsDims_R(TnsSize),
155
       displs_local_update(TnsSize),
156
       send_recv_counts(TnsSize)
157
158
                             check_processor_avaliability(procs);
159
                             layer_comm.reserve(TnsSize);
160
                             fiber_comm.reserve(TnsSize);
161
162
                        Member_Variables(Member_Variables const &) = default;
163
                        Member_Variables (Member_Variables
164
                                                              &&) = default;
165
166
                        Member_Variables &operator=(Member_Variables const &) = default;
                        Member_Variables &operator=(Member_Variables &&) = default;
167
168
                    };
169
170
                     * In case option variable @c writeToFile is enabled then, before the end
171
172
                     \star of the algorithm writes the resulted factors in files, where their
173
                     * paths are specified before compiling in @ options.final_factors_path.
174
                     \star @param st [in] Struct where the returned values of @c CpdDimTree are stored.
175
176
177
                    void writeFactorsToFile(Status const &st)
178
179
                        std::size_t size;
180
                        for(std::size_t i=0; i<TnsSize; ++i)</pre>
181
                            size = st.factors[i].rows() * st.factors[i].cols();
182
183
                            partensor::write(st.factors[i],
184
                                             st.options.final_factors_paths[i],
185
                                              size);
186
                        }
                    }
187
188
189
190
                     \star Compute the cost function value based on the initial factors.
191
192
                     * @param grid_comm [in]
                                                  The communication grid, where the processors
193
                                                   communicate their cost function.
                     * @param R
                                         [in]
194
                                                   The rank of decomposition.
195
                                                   Struct where ALS variables are stored.
                       @param mv
                                          [in]
196
                       @param st
                                        [in,out] Struct where the returned values of @c CpdDimTree are
       stored.
197
                                                   In this case the cost function value and the Frobenius
198
                                                   squared norm of the tensor are updated.
199
                     */
200
                    void cost function init (CartCommunicator const &grid comm.
201
                                            std::size_t
                                                             const R,
202
                                            Member_Variables
203
                                            Status
                                                                    &st )
204
                        mv.subTnsX_approx.resize(mv.subTns_extents);
205
206
                        CpdGen(mv.layer_factors_dimTree, R, mv.subTnsX_approx);
207
208
                        // communicate the squared norm of sub tensor, in order to compute frob_tns
209
                        all_reduce( grid_comm,
210
                                    square\_norm(mv.subTns),
211
                                    st.frob tns.
212
                                    std::plus<double>());
213
                        // communication among all processors for f_value
214
                        all_reduce( grid_comm,
215
                                    square_norm(mv.subTns - mv.subTnsX_approx),
216
                                    st.f_value,
217
                                    std::plus<double>());
218
                        st.f_value = sqrt(st.f_value);
219
                    }
221
222
                     \star Compute the cost function value at the end of each outer iteration
223
                     \star based on the last factor.
224
225
                     * @param grid_comm [in]
                                                  The communication grid, where the processors
226
                                                   communicate their cost function.
227
                     * @param mv
                                                   Struct where ALS variables are stored.
228
                       @param st
                                         [in,out] Struct where the returned values of @c CpdDimTree are
       stored.
229
                                                  In this case the cost function value is updated.
                     */
230
231
                    void cost_function( CartCommunicator const &grid_comm,
                                        Member_Variables
232
                                                                &mv,
233
                                                                &st )
234
                        235
       mv.laver factors[lastFactor]).trace());
```

```
236
                         all_reduce( grid_comm,
237
                                      inplace(&mv.local_f_value),
238
                         std::plus<double>() );
st.f_value = sqrt(st.frob_tns - 2 * mv.local_f_value +
239
240
       (mv.cwise_factor_product.cwiseProduct(mv.factor_T_factor).sum()));
241
                     }
242
243
244
                      * Compute the cost function value at the end of each outer iteration
245
                      \star based on the last accelerated factor.
246
247
                      * @param grid comm
                                                   [in] The communication grid, where the processors
248
                                                         communicate their cost function.
249
                      * @param mv
                                                    [in] Struct where ALS variables are stored.
250
                                                    [in] Struct where the returned values of @c CpdDimTree
                      * @param st
251
                                                         are stored.
252
                                                    [in] Accelerated factors.
                      * @param factors
253
                      * @param factors_T_factors [in] Gramian matrices of factors.
254
255
                      * @returns The cost function calculated with the accelerated factors.
256
                      double accel_cost_function(CartCommunicator const &grid_comm,
2.57
258
                                                  Member_Variables const &mv,
259
                                                  Status
                                                                    const &st,
260
                                                  MatrixArrav
                                                                    const &factors,
261
                                                  MatrixArray
                                                                    const &factors_T_factors)
262
263
                         double local_f_value =
264
                             ((PartialKhatriRao(factors, lastFactor).transpose() * mv.tnsX_mat_lastFactor_T)
       * factors[lastFactor]).trace();
265
                         all reduce ( grid comm,
266
                                      inplace(&local_f_value),
267
                                      1,
268
                                      std::plus<double>() );
                         Matrix cwiseFactor_prod = PartialCwiseProd(factors_T_factors, lastFactor) *
269
       factors T factors[lastFactor];
270
                         return sqrt(st.frob_tns - 2 * local_f_value + cwiseFactor_prod.trace());
271
                     }
272
273
274
                      * Make use of the dimensions and the number of processors per dimension
275
                      \star and then calculates the dimensions of the subtensor and subfactor for
276
                      * each processor.
277
278
                      * Also initialize the FactorDimTree struct for each processor with the
279
                      * data from factors.
280
                                                     Array type containing the Tensor dimensions.
281
                      * @tparam Dimensions
282
283
                      * @param tnsDims
                                                     Tensor Dimensions. Each index contains the corresponding
                                           [in]
                                                      factor's rows length.
284
285
                      * @param st
                                            [in]
                                                     Struct where the returned values of @c CpdDimTree are
       stored.
286
                                                     The rank of decomposition.
                      * @param R
                                            [in]
                                            [in,out] Struct where ALS variables are stored.
287
                      * @param mv
                                                     Updates @c stl arrays with dimensions for subtensors and
288
289
                                                     subfactors.
290
                      */
291
                     template<typename Dimensions>
292
                     \verb"void compute_sub_dimensions" (Dimensions")\\
                                                                    const &tnsDims.
293
                                                                    const &st,
                                                  Status
294
                                                  std::size_t
                                                                    const R,
295
                                                  Member_Variables
296
297
                         mv.status_factor_it = mv.factors.begin();
298
                         mv.layer_factor_it = mv.layer_factors_dimTree.begin();
for (std::size_t i = 0; i < TnsSize; ++i)</pre>
299
300
301
                             DisCount(mv.displs_subTns[i], mv.subTnsDims[i], st.options.proc_per_mode[i],
       tnsDims[i], 1);
302
                             // for fiber communication and Gatherv
303
                             DisCount (mv.displs_subTns_R[i], mv.subTnsDims_R[i], st.options.proc_per_mode[i],
       tnsDims[i], static_cast<int>(R));
304
                             // information per layer
305
                             DisCount(mv.displs_local_update[i], mv.send_recv_counts[i], mv.world_size /
       st.options.proc_per_mode[i],
306
                                                                   mv.subTnsDims[i][mv.fiber_rank[i]],
       static_cast<int>(R));
307
                             // sizes and skips for sub factor
                             mv.subfactor_offsets = { mv.displs_subTns[i][mv.fiber_rank[i]], 0 };
308
309
                             mv.subfactor_extents = { mv.subTnsDims[i][mv.fiber_rank[i]], static_cast<int>(R)
310
                             // get sub factor and compute its covariance matrix
311
                             mv.layer_factor_it->factor
       mv.status_factor_it->factor.slice(mv.subfactor_offsets, mv.subfactor_extents);
312
                             mv.layer_factor_it->gramian =
```

```
mv.layer_factor_it->factor.contract(mv.layer_factor_it->factor, mv.product_dims);
313
                             all_reduce( mv.fiber_comm[i],
314
                                          inplace(mv.layer_factor_it->gramian.data()),
315
                                          mv.RxR.
316
                                          std::plus<double>() );
317
318
                             mv.rows_for_update[i] = mv.send_recv_counts[i][mv.layer_rank[i]] /
       static_cast<int>(R);
319
                              // sizes and skips for sub tensor
                             mv.subTns_offsets[i] = mv.displs_subTns[i][mv.fiber_rank[i]];
mv.subTns_extents[i] = mv.subTnsDims[i][mv.fiber_rank[i]];
320
321
322
                             mv.local_mttkrp_T[i].resize(R, mv.rows_for_update[i]);
323
                             mv.layer_factors_T[i].resize(R, mv.subTnsDims[i][mv.fiber_rank[i]]);
324
325
                             mv.status_factor_it++;
326
                             mv.layer_factor_it++;
327
                         }
328
                     }
329
330
331
                      \star Make use of the dimensions and the number of processors per dimension
332
                      \star and then calculates the dimensions of the subtensor and subfactor for
333
                      * each processor.
334
335
                      * After reading from files the given factors, then initializes the
                      * FactorDimTree struct for each processor with the data read from files.
336
337
338
                      * @tparam Dimensions
                                                      Array type containing the Tensor dimensions.
339
340
                      * @param tnsDims
                                            [in]
                                                      Tensor Dimensions. Each index contains the corresponding
341
                                                      factor's rows length.
342
                                                      Struct where the returned values of @c CpdDimTree are
                      * @param st
                                            [in]
       stored.
343
                                                      The rank of decomposition.
                      * @param R
                                            [in]
344
345
                      * @param paths
                                            [in]
                                                      Paths where the starting point-factors are located.
                                            [in,out] Struct where ALS variables are stored.
346
                      * @param mv
                                                      Updates @c stl arrays with dimensions for subtensors and
347
348
                                                      subfactors.
349
                      */
350
                     template<typename Dimensions>
351
                     void compute_sub_dimensions (Dimensions
                                                                                        const &tnsDims.
352
                                                   Status
                                                                                        const &st,
353
                                                   std::size_t
                                                                                               R,
                                                                                        const
354
                                                   std::array<std::string, TnsSize+1> const &paths,
355
                                                   Member_Variables
356
                         mv.layer_factor_it = mv.layer_factors_dimTree.begin();
for (std::size_t i = 0; i < TnsSize; ++i)</pre>
357
358
359
360
                             DisCount(mv.displs_subTns[i], mv.subTnsDims[i], st.options.proc_per_mode[i],
       tnsDims[i], 1);
361
                              // for fiber communication and Gatherv
362
                             DisCount (mv.displs_subTns_R[i], mv.subTnsDims_R[i], st.options.proc_per_mode[i],
       tnsDims[i], static_cast<int>(R));
                              // information per layer
363
364
                              DisCount(mv.displs_local_update[i], mv.send_recv_counts[i], mv.world_size /
       st.options.proc_per_mode[i],
365
                                                                    mv.subTnsDims[i][mv.fiber_rank[i]],
       static_cast<int>(R));
                              // sizes and skips for sub factor
366
367
                             mv.subfactor offsets = { mv.displs subTns[i][mv.fiber rank[i]], 0 };
368
                             mv.subfactor_extents = { mv.subfnsDims[i][mv.fiber_rank[i]], static_cast<int>(R)
       };
369
370
                             mv.temp_matrix = Matrix(mv.subTnsDims[i][mv.fiber_rank[i]],static_cast<int>(R));
                              read( paths[i+1].
371
372
                                    mv.subTnsDims[i][mv.fiber rank[i]]*static cast<int>(R).
373
                                    mv.displs_subTns_R[i][mv.fiber_rank[i]],
374
                                    mv.temp_matrix );
375
376
                              // get sub factor and compute its covariance matrix
377
                             mv.layer_factor_it->factor
                                                              = matrixToTensor(mv.temp_matrix,
       378
       mv.layer_factor_it->factor.contract(mv.layer_factor_it->factor, mv.product_dims);
379
                             all_reduce( mv.fiber_comm[i],
380
                                          inplace(mv.layer_factor_it->gramian.data()),
                                          mv.RxR.
381
                                          std::plus<double>() ):
382
383
384
                             mv.rows_for_update[i] = mv.send_recv_counts[i][mv.layer_rank[i]] /
       static cast<int>(R);
385
                              // sizes and skips for sub tensor
                             mv.subTns_offsets[i] = mv.displs_subTns[i][mv.fiber_rank[i]];
mv.subTns_extents[i] = mv.subTnsDims[i][mv.fiber_rank[i]];
386
387
388
                             mv.local_mttkrp_T[i].resize(R, mv.rows_for_update[i]);
```

```
389
                              mv.layer_factors_T[i].resize(R, mv.subTnsDims[i][mv.fiber_rank[i]]);
390
391
                             mv.layer_factor_it++;
392
                         }
393
                     }
394
395
396
                      * Based on each factor's constraint, a different
397
                      * update function is used at every outer iteration.
398
399
                      * Computes also factor^T * factor at the end.
400
401
                      * @param idx [in]
                                               Factor to be updated.
                        @param R [in]
402
                                               The rank of decomposition.
403
                        @param st
                                     [in]
                                               Struct where the returned values of @c CpdDimTree
404
                                               are stored.
                        @param mv [in,out] Struct where ALS variables are stored.
405
                                               Updates the current layer factor (@c Matrix type) and then updates the same factor of @c FactorDimTree type.
406
407
408
                                                            const idx,
409
                     void update_factor( int
410
                                          std::size_t
                                                            const &st,
411
                                          Status
                                          Member Variables
412
                                                                  &mv )
413
414
                         switch ( st.options.constraints[idx] )
415
416
                              case Constraint::unconstrained:
417
                                  // communicate the local mttkrp
418
419
                                  v2::reduce_scatter( mv.layer_comm[idx],
420
                                                       mv.layer_mttkrp_T[idx],
421
                                                       mv.send_recv_counts[idx][0],
422
                                                       mv.local_mttkrp_T[idx] );
423
                                  mv.local_mttkrp[idx] = mv.local_mttkrp_T[idx].transpose();
424
425
                                  if (mv.rows_for_update[idx] != 0)
426
                                      mv.local_factors[idx] = mv.local_mttkrp[idx] *
       mv.cwise_factor_product.inverse(); // Compute new factor
427
428
                                  break:
429
430
                             case Constraint::nonnegativity:
431
432
                                  // communicate the local mttkrp
433
                                  v2::reduce_scatter( mv.layer_comm[idx],
434
                                                       mv.layer_mttkrp_T[idx],
                                                       mv.send_recv_counts[idx][0],
mv.local_mttkrp_T[idx]);
435
436
437
                                  mv.local_mttkrp[idx]
438
                                                                 = mv.local_mttkrp_T[idx].transpose();
439
                                  mv.nesterov_old_layer_factor = mv.layer_factors[idx];
440
                                  if (mv.rows_for_update[idx] != 0)
441
442
                                      NesteroyMNLS (mv.cwise factor product, mv.local mttkrp[idx],
       st.options.nesterov_delta_1,
443
                                                       st.options.nesterov_delta_2, mv.local_factors[idx]);
444
445
                                  break;
446
447
                             case Constraint::orthogonality:
448
449
                                  all_reduce( mv.layer_comm[idx],
450
                                               inplace(mv.layer_mttkrp[idx].data()),
451
                                               mv.subTnsDims_R[idx][mv.fiber_rank[idx]],
452
                                               std::plus<double>() );
453
454
                                  if (mv.rows_for_update[idx] != 0) {
455
                                      mv.local_mttkrp[idx]
       mv.layer_mttkrp[idx].block(mv.displs_local_update[idx][mv.layer_rank[idx]] / static_cast<int>(R), 0,
456
       mv.rows_for_update[idx],
                                                              static_cast<int>(R));
457
                                      mv.temp_matrix.noalias() = mv.layer_mttkrp[idx].transpose() *
       mv.layer mttkrp[idx];
458
459
460
                                  all_reduce( mv.fiber_comm[idx],
461
                                               inplace(mv.temp_matrix.data()),
                                               mv.RxR.
462
463
                                               std::plus<double>() );
464
                                  Eigen::SelfAdjointEigenSolver<Matrix> eigensolver(mv.temp_matrix);
465
466
                                  mv.temp_matrix.noalias() = (eigensolver.eigenvectors())
467
        (eigensolver.eigenvalues().cwiseInverse().cwiseSqrt().asDiagonal())
468
                                                               * (eigensolver.eigenvectors().transpose());
```

```
469
470
                                   if (mv.rows_for_update[idx] != 0)
                                       mv.local_factors[idx].noalias() = mv.local_mttkrp[idx] * mv.temp_matrix;
471
472
                                       // mv.local_factors[idx].noalias() = mv.local_mttkrp[idx] *
        (mv.temp_matrix.pow(-0.5));
473
                                   break:
474
475
                               case Constraint::sparsity:
476
477
                              default: // in case of Constraint::constant
478
                              break:
479
                          } // end of constraints switch
480
481
                          if (st.options.constraints[idx] != Constraint::constant)
482
483
                              mv.local_factors_T[idx] = mv.local_factors[idx].transpose();
484
                              v2::all_gatherv(mv.layer_comm[idx],
                                                mv.local_factors_T[idx],
485
                                                mv.send_recv_counts[idx][mv.layer_rank[idx]],
486
487
                                                mv.send_recv_counts[idx][0],
488
                                                mv.displs_local_update[idx][0],
489
                                                mv.layer_factors_T[idx] );
490
                              mv.layer_factors[idx] = mv.layer_factors_T[idx].transpose();
mv.factor_T_factor = mv.layer_factors_T[idx] * mv.layer_factors[idx];
491
492
                              all_reduce( mv.fiber_comm[idx],
493
                                            inplace(mv.factor_T_factor.data()),
494
495
                                            mv.RxR.
496
                                            std::plus<double>() );
497
498
                               if(st.options.constraints[idx] == Constraint::nonnegativity)
499
500
                                   if ((mv.factor_T_factor.diagonal()).minCoeff()==0)
501
502
                                   mv.layer\_factors[idx] = 0.9 * mv.layer\_factors[idx] + 0.1 *
       mv.nesterov_old_layer_factor;
503
                                   all reduce ( mv.fiber comm[idx],
504
                                                inplace(mv.factor_T_factor.data()),
505
                                                mv.RxR.
506
                                                std::plus<double>() );
507
508
                               }
509
                              mv.layer_factor_it->factor
                                                                = matrixToTensor(mv.layer_factors[idx],
510
       mv.subTnsDims[idx][mv.fiber_rank[idx]], static_cast<int>(R)); // Map factor from Eigen Matrix to
511
                              mv.layer_factor_it->gramian = matrixToTensor(mv.factor_T_factor,
       \texttt{static\_cast} < \texttt{int} > \texttt{(R)} \text{ , } \texttt{static\_cast} < \texttt{int} > \texttt{(R)} \text{ ); } \qquad // \text{ Map Covariance from Eigen Matrix to Eigen Tensor}
512
513
                      }
514
515
516
                       \star At the end of the algorithm processor \mathbf{0}
517
                       * collects each part of the factor that each
518
                       * processor holds and return them in status.factors.
                       * @tparam Dimensions
520
                                                    Array type containing the Tensor dimensions.
521
522
                       * @param tnsDims [in]
                                                    Tensor Dimensions. Each index contains the corresponding
                                                     factor's rows length.
523
524
                       * @param R
                                           [in]
                                                     The rank of decomposition.
525
                                                     Struct where ALS variables are stored.
                       * @param mv
                                           [in]
                                                     Use variables to compute result factors by gathering each
526
527
                                                     part of the factor from processors
528
                         @param st
                                          [in,out] Struct where the returned values of @c CpdDimTree are
       stored.
529
                                                    Stores the resulted factors.
530
                       */
531
                      template<typename Dimensions>
532
                      void gather_final_factors(Dimensions
                                                                     const &tnsDims,
533
                                                   std::size_t
                                                                     const R,
534
                                                  Member_Variables
                                                                           &mv.
535
                                                  Status
                                                                            &st)
536
537
                          for(std::size_t i=0; i<TnsSize; ++i)</pre>
538
539
                              mv.temp_matrix
                                                      = tensorToMatrix(mv.layer_factors_dimTree[i].factor,
       mv.subTnsDims[i][mv.fiber_rank[i]], static_cast<int>(R));
540
                              mv.layer_factors_T[i] = mv.temp_matrix.transpose();
541
542
543
                          for(std::size_t i=0; i<TnsSize; ++i)</pre>
544
545
                               mv.temp_matrix.resize(static_cast<int>(R), tnsDims[i]);
546
                               \ensuremath{//} Gatherv from all processors to processor with rank 0 the final factors
                               v2::gatherv(mv.fiber_comm[i],
547
```

```
548
                                           mv.layer_factors_T[i],
549
                                           mv.subTnsDims_R[i][mv.fiber_rank[i]],
550
                                           mv.subTnsDims_R[i][0],
551
                                           mv.displs_subTns_R[i][0],
552
553
                                           mv.temp matrix );
554
555
                              st.factors[i] = mv.temp_matrix.transpose();
556
557
                     }
558
559
                      * @brief Line Search Acceleration
560
561
562
                      \star Performs an acceleration step in the updated factors, and keeps the accelerated
       factors when
563
                      * the step succeeds. Otherwise, the acceleration step is ignored.
564
                      * Line Search Acceleration reduces the number outer iterations in the ALS algorithm.
565
566
                      * @note This implementation ONLY, if factors are of @c Matrix type.
567
568
                      * @param grid_comm [in]
                                                     \ensuremath{\mathsf{MPI}} communicator where the new cost function value
569
                                                     will be communicated and computed.
570
                      * @param R
                                            [in]
                                                     Rank of the factorization.
571
                                            [in,out] Struct where ALS variables are stored.
                        @param mv
572
                                                     In case the acceration is successful layer factor^T \star
       factor
573
                                                      and layer factor variables are updated.
574
                      * @param st
                                            [in,out] Struct of the returned values of @c CpdDimTree are stored.
                                                     If the acceleration succeeds updates cost function value.
575
576
577
                     void line_search_accel(CartCommunicator const &grid_comm,
578
                                              std::size_t
                                                                const R,
579
                                              Member_Variables
                                                                      &mv.
580
                                              Status
                                                                       &st)
581
                     {
                                       f_accel
582
                                                 = 0.0; // Objective Value after the acceleration step
583
                         double const accel_step = pow(st.ao_iter+1,(1.0/(st.options.accel_coeff)));
584
585
                         Matrix
                                      factor;
586
                         Matrix
                                      old factor;
                         MatrixArray accel_factors;
587
588
                         MatrixArray accel_gramians;
589
590
                          for(std::size_t i=0; i<TnsSize; ++i)</pre>
591
                                                 = tensorToMatrix(mv.layer_factors_dimTree[i].factor,
592
                              factor
       mv.subTnsDims[i][mv.fiber_rank[i]],static_cast<int>(R));
593
                                                = tensorToMatrix(mv.old_factors[i].factor,
                              old factor
       mv.subTnsDims[i][mv.fiber_rank[i]], static_cast<int>(R));
                              accel_factors[i] = old_factor + accel_step * (factor - old_factor);
accel_gramians[i] = accel_factors[i].transpose() * accel_factors[i];
594
595
596
                              all_reduce( mv.fiber_comm[i],
597
                                           inplace(accel_gramians[i].data()),
598
                                           mv.RxR,
599
                                           std::plus<double>() );
600
601
602
                         f_accel = accel_cost_function(grid_comm, mv, st, accel_factors, accel_gramians);
603
                            (st.f_value > f_accel)
604
605
                              for(std::size_t i=0; i<TnsSize; ++i)</pre>
606
607
                                  mv.layer_factors_dimTree[i].factor
                                                                            = matrixToTensor(accel_factors[i],
       mv.subTnsDims[i][mv.fiber_rank[i]], static_cast<int>(R));
                                 mv.layer_factors_dimTree[i].gramian = matrixToTensor(accel_gramians[i],
608
       static_cast<int>(R), static_cast<int>(R));
609
610
                              st.f_value = f_accel;
                              if (grid_comm.rank() == 0)
611
612
                                  Partensor()->Logger()->info("Acceleration Step SUCCEEDED! at iter: {}",
       st.ao_iter);
613
614
                         else
615
                              st.options.accel_fail++;
616
617
                         if (st.options.accel_fail==5)
618
                              st.options.accel fail=0:
619
620
                              st.options.accel_coeff++;
621
622
                     }
623
624
62.5
                      * Parallel implementation of als method with MPI.
626
```

```
627
                      * @tparam Dimensions
                                                    Array type containing the Tensor dimensions.
628
629
                      * @param grid_comm [in]
                                                    MPI communicator where the new cost function value
630
                                                     will be communicated and computed.
631
                      * @param tnsDims
                                          [in]
                                                     Tensor Dimensions. Each index contains the corresponding
632
                                                      factor's rows length.
633
                      * @param R
                                           [in]
                                                    The rank of decomposition.
634
                                                     Struct where ALS variables are stored and being updated
                      * @param mv
635
                                                     until a termination condition is true.
636
                                           [in,out] Struct where the returned values of @c CpdDimTree are
                      * @param st
       stored.
637
638
                     template<typename Dimensions>
639
                     void als(CartCommunicator const &grid_comm,
                                             const &tnsDims,
640
                              Dimensions
641
                              std::size_t
642
                              Member_Variables
                                                      £mv7.
643
                              Status
                                                      &status)
644
                     {
645
                         mv.tnsX_mat_lastFactor_T = (Matricization(mv.subTns, lastFactor)).transpose();
646
                         if (status.options.normalization)
647
648
                           choose_normilization_factor(status, mv.all_orthogonal, mv.weight_factor);
649
650
651
                         \mathtt{std}::\mathsf{iota}(\mathtt{mv.labelSet.begin}(),\ \mathtt{mv.labelSet.end}(),\ 1);\ //\ \mathtt{increments}\ \mathtt{from}\ 1\ \mathtt{to}
       labelSet.size()
652
653
                         ExprTree<TnsSize> tree;
654
                         tree.Create(mv.labelSet, mv.subTns_extents, R, mv.subTns);
655
656
                         mv.layer_factor_it = mv.layer_factors_dimTree.begin();
657
                         for(std::size_t k = 0; k<TnsSize; k++)</pre>
658
659
                             mv.layer_factor_it->leaf = static_cast<TnsNode<1>*>(search_leaf(k+1, tree));
660
                             mv.layer_factor_it++;
661
                         }
662
663
                         // Wait for all processors to reach here
664
                         grid_comm.barrier();
665
666
                         // ---- Loop until ALS converges ----
667
                         while (1)
668
669
                             status.ao_iter++;
670
                             mv.layer_factor_it = mv.layer_factors_dimTree.begin();
671
                             if (!grid_comm.rank())
672
                                 Partensor()->Logger()->info("iter: {} -- fvalue: {} --
       relative_costFunction: {}", status.ao_iter,
673
                                                    status.f value, status.rel costFunction);
674
675
                             for(std::size_t i=0; i<TnsSize; i++)</pre>
676
677
                                 mv.layer_factor_it->leaf->UpdateTree(TnsSize, i, mv.layer_factor_it);
678
679
                                 // Maps from Eigen Tensor to Eigen Matrix
680
                                 mv.layer_mttkrp_T[i] = tensorToMatrix(*reinterpret_cast<TensorMatrixType</pre>
       *>(mv.layer_factor_it->leaf->TensorX()),
681
                                                                        static_cast<int>(R),
       mv.subTnsDims[i][mv.fiber rank[i]]);
682
                                 mv.layer_mttkrp[i]
                                                          = mv.layer_mttkrp_T[i].transpose();
                                 mv.cwise_factor_product =
683
       tensorToMatrix(mv.layer_factor_it->leaf->Gramian(), static_cast<int>(R), static_cast<int>(R));
684
                                 mv.layer_factors[i]
                                                           = tensorToMatrix(mv.layer_factor_it->factor,
       mv.subTnsDims[i][mv.fiber_rank[i]], static_cast<int>(R));
685
                                 mv.local_factors[i]
       mv.layer_factors[i].block(mv.displs_local_update[i][mv.layer_rank[i]] / static_cast<int>(R), 0,
686
                                                                                        mv.rows for update[i].
                                static_cast<int>(R));
687
688
                                 update_factor(i, R, status, mv);
689
                                 mv.layer_factor_it++;
690
691
692
                             cost_function( grid_comm, mv, status );
                             status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
693
694
                             if(status.options.normalization && !mv.all_orthogonal)
695
                                 Normalize(mv.weight_factor, static_cast<int>(R), tnsDims, mv.factors);
696
697
                             // ---- Terminating condition ---
                             if (status.ao_iter >= status.options.max_iter || status.rel_costFunction <</pre>
698
       status.options.threshold_error)
699
700
                                  gather_final_factors(tnsDims, R, mv, status);
701
                                  if (grid_comm.rank() == 0)
702
```

```
703
                                      Partensor()->Logger()->info("Processor 0 collected all {} factors.\n",
       TnsSize);
704
                                      if(status.options.writeToFile)
705
                                           writeFactorsToFile(status);
706
707
                                  break:
708
                              }
709
710
                              if (status.options.acceleration)
711
712
                                  mv.norm_factors = mv.layer_factors_dimTree;
                                  // ---- Acceleration Step ----
713
                                  if (status.ao_iter > 1)
714
715
                                       line_search_accel(grid_comm, R, mv, status);
716
717
718
                                  mv.old_factors = mv.norm_factors;
                             }
719
                         }
720
                     }
721
731
                     Status operator()(Tensor_
                                                   const &tnsX,
732
                                        std::size_t const R)
733
                         Options options = MakeOptions<Tensor_>(execution::openmpi_policy());
734
735
                         Status status (options);
736
                         Member_Variables mv(R, status.options.proc_per_mode);
737
738
                          // Communicator with cartesian topology
739
                         CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
740
741
                         // Functions that create layer and fiber grids.
                         create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
742
743
744
745
                          // extract dimensions from tensor
746
                         Dimensions const &tnsDims = tnsX.dimensions();
                         // produce estimate factors using uniform distribution with entries in [0,1].
747
748
                         makeFactors(tnsDims, status.options.constraints, R, mv.factors);
749
750
                         compute_sub_dimensions(tnsDims, status, R, mv);
751
                         // Normalize each layer_factor, compute status.frob_tns and status.f_value
752
                         // Normalize(R, subTns_extents, layer_factors_dimTree);
753
                         // Each processor takes a subtensor from thsX
754
                         mv.subTns = tnsX.slice(mv.subTns_offsets, mv.subTns_extents);
                         cost_function_init(grid_comm, R, mv, status);
755
756
                         status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
757
758
                         als(grid_comm, tnsDims, R, mv, status);
759
760
                         return status;
761
                     }
762
773
                     Status operator()(Tensor_
                                                     const &tnsX,
774
                                        std::size_t const R,
775
                                                     const &options)
                                        Options
776
777
                                            status (options);
778
                         Member_Variables mv(R, status.options.proc_per_mode);
779
780
                         // Communicator with cartesian topology
                         CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
781
782
783
                         // Functions that create layer and fiber grids.
                         create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
784
785
                         create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
786
787
                          // extract dimensions from tensor
                         Dimensions const &tnsDims = tnsX.dimensions();
788
                         // produce estimate factors using uniform distribution with entries in [0,1].
789
790
                         makeFactors(tnsDims, status.options.constraints, R, mv.factors);
791
792
                         compute_sub_dimensions(tnsDims, status, R, mv);
                         // Normalize each layer_factor, compute status.frob_tns and status.f_value
// Normalize(R, subTns_extents, layer_factors_dimTree);
793
794
795
                         // Each processor takes a subtensor from tnsX
796
                         mv.subTns = tnsX.slice(mv.subTns_offsets, mv.subTns_extents);
797
                         cost_function_init(grid_comm, R, mv, status);
798
                         status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
799
                         switch ( status.options.method )
800
801
                              case Method::als:
802
                                  als(grid_comm, tnsDims, R, mv, status);
803
804
805
                              case Method::rnd:
806
807
                             break:
```

```
808
                              case Method::bc:
809
                              break;
810
                              default:
811
                              break;
812
813
                          return status:
814
815
826
                      template <typename MatrixArray_>
                                         (Tensor_ const &tnsX, std::size_t const R,
827
                      Status operator()(Tensor_
828
                                         MatrixArray_ const &factorsInit)
829
830
                      {
831
                                             options = MakeOptions<Tensor_>(execution::openmpi_policy());
832
                          Status
                                             status (options);
833
                          Member_Variables mv(R, status.options.proc_per_mode);
834
835
                          // Communicator with cartesian topology
                          CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
836
837
838
                          // Functions that create layer and fiber grids.
839
                          create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
840
                          create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
841
842
                          // extract dimensions from tensor
                          Dimensions const &tnsDims = tnsX.dimensions();
843
844
                           // Copy factorsInit data to status.factors - FactorDimTree data struct
845
                          fillDimTreeFactors(factorsInit, status.options.constraints, mv.factors);
846
847
                           compute_sub_dimensions(tnsDims, status, R, mv);
848
                          // Normalize each layer_factor, compute status.frob_tns and status.f_value
// Normalize(R, subTns_extents, layer_factors_dimTree);
849
850
                          // Each processor takes a subtensor from tnsX
851
                          mv.subTns = tnsX.slice(mv.subTns_offsets, mv.subTns_extents);
852
                          cost_function_init(grid_comm, R, mv, status);
853
                          status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
854
855
                          als(grid_comm, tnsDims, R, mv, status);
856
                          return status;
857
                      }
858
                      template <typename MatrixArray_>
870
871
                      Status operator()(Tensor_
                                                       const &tnsX,
                                          std::size_t const R,
872
                                                       const &options,
873
                                          Options
874
                                         MatrixArray_ const &factorsInit)
875
876
                          Status
                                             status(options);
877
                          Member_Variables mv(R, status.options.proc_per_mode);
878
                          // Communicator with cartesian topology
880
                          CartCommunicator grid_comm (mv.world, status.options.proc_per_mode, true);
881
882
                          // Functions that create layer and fiber grids.
                          create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
883
                          create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
884
885
886
                          // extract dimensions from tensor
887
                          Dimensions const &tnsDims = tnsX.dimensions();
888
                          // Copy factorsInit data to status.factors - FactorDimTree data struct
889
                          \verb|fillDimTreeFactors| (factorsInit, status.options.constraints, mv.factors);\\
890
891
                          compute_sub_dimensions(tnsDims, status, R, mv);
                          // Normalize each layer_factor, compute status.frob_tns and status.f_value // Normalize(R, subTns_extents, layer_factors_dimTree);
892
893
894
                          // Each processor takes a subtensor from tnsX
895
                          mv.subTns = tnsX.slice(mv.subTns_offsets, mv.subTns_extents);
                          cost_function_init(grid_comm, R, mv, status);
status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
896
897
898
                          switch ( status.options.method )
899
900
                              case Method::als:
901
902
                                   als(grid_comm, tnsDims, R, mv, status);
903
                                   break:
904
905
                              case Method::rnd:
906
                              break;
907
                              case Method::bc:
908
                              break:
909
                              default:
910
                              break;
911
912
                          return status;
913
                      }
914
929
                      template <std::size t TnsSize>
```

```
930
                    Status operator()(std::array<int, TnsSize> const &tnsDims,
931
                                       std::size t
932
                                       std::string
                                                                 const &path)
933
934
                         using TensorType = Tensor<static cast<int>(TnsSize)>;
935
936
                                          options
                                                      = MakeOptions<TensorType>(execution::openmpi_policy());
937
                                          status (options);
938
                         Member_Variables mv(R, status.options.proc_per_mode);
939
940
                         // Communicator with cartesian topology
941
                         CartCommunicator grid_comm (mv.world, status.options.proc_per_mode, true);
942
943
                         // Functions that create layer and fiber grids.
944
                         create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
945
                         create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
946
947
                         // produce estimate factors using uniform distribution with entries in [0,1].
948
                         makeFactors(tnsDims, status.options.constraints, R, mv.factors);
949
950
                         compute_sub_dimensions(tnsDims, status, R, mv);
951
                         // Normalize each layer_factor, compute status.frob_tns and status.f_value
952
                         // Normalize(R, subTns_extents, layer_factors_dimTree);
                         // Each processor takes a subtensor from tnsX
953
954
                         mv.subTns.resize(mv.subTns_extents);
                         readTensor( path, tnsDims, mv.subTns_extents, mv.subTns_offsets, mv.subTns );
955
956
                         cost_function_init(grid_comm, R, mv, status);
957
                         status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
958
959
                         als(grid_comm, tnsDims, R, mv, status);
960
                         return status:
961
962
977
                     template <std::size_t TnsSize>
978
                    Status operator()(std::array<int, TnsSize> const &tnsDims,
979
                                       std::size t
                                                                 const R.
980
                                        std::string
                                                                  const &path,
981
                                       Options
                                                                  const &options)
982
                     {
983
                         Status
                                           status(options);
984
                         Member_Variables mv(R, status.options.proc_per_mode);
985
                         // Communicator with cartesian topology
986
987
                         CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
988
989
                         // Functions that create layer and fiber grids.
990
                         create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
991
                         create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
992
993
                         // produce estimate factors using uniform distribution with entries in [0,1].
994
                         makeFactors(tnsDims, status.options.constraints, R, mv.factors);
995
996
                         compute_sub_dimensions(tnsDims, status, R, mv);
                         // Normalize each layer_factor, compute status.frob_tns and status.f_value
// Normalize(R, subTns_extents, layer_factors_dimTree);
997
998
999
                         // Each processor takes a subtensor from tnsX
                          mv.subTns.resize(mv.subTns_extents);
1000
1001
                          readTensor( path, tnsDims, mv.subTns_extents, mv.subTns_offsets, mv.subTns );
1002
                          cost_function_init(grid_comm, R, mv, status);
1003
                          status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
1004
                          switch ( status.options.method )
1005
                          {
1006
                              case Method::als:
1007
1008
                                  als(grid_comm, tnsDims, R, mv, status);
1009
1010
                              }
                              case Method::rnd:
1011
1012
                              break:
1013
                              case Method::bc:
1014
                              break;
1015
                              default:
1016
                              break;
1017
1018
                          return status;
1019
1020
1036
                      template <std::size_t TnsSize>
1037
                      Status operator()(std::array<int, TnsSize>
                                                                             const &tnsDims,
1038
                                        std::size t
                                                                             const. R.
1039
                                        std::array<std::string, TnsSize+1> const &paths)
1040
                      {
1041
                          using TensorType = Tensor<static_cast<int>(TnsSize)>;
1042
1043
                          Options
                                           options = MakeOptions<TensorType>(execution::openmpi_policy());
1044
                          Status
                                           status (options);
1045
                          Member_Variables mv(R, status.options.proc_per_mode);
```

```
// Communicator with cartesian topology
1047
1048
                          CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
1049
                          \ensuremath{//} Functions that create layer and fiber grids.
1050
1051
                          create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
                          create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
1052
1053
1054
                          compute_sub_dimensions(tnsDims, status, R, paths, mv);
1055
                          // Normalize each layer_factor, compute status.frob_tns and status.f_value
1056
                          // Normalize(R, subTns_extents, layer_factors_dimTree);
1057
                          // Each processor takes a subtensor from tnsX
1058
                          mv.subTns.resize(mv.subTns_extents);
1059
                          readTensor( paths[0], tnsDims, mv.subTns_extents, mv.subTns_offsets, mv.subTns );
1060
                          cost_function_init(grid_comm, R, mv, status);
1061
                          status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
1062
                          als(grid_comm, tnsDims, R, mv, status);
1063
1064
                          return status;
1066
                      template <std::size_t TnsSize>
1083
1084
                      Status operator()(std::array<int, TnsSize>
                                                                              const &tnsDims,
1085
                                         std::size t
                                                                              const. R.
1086
                                         std::array<std::string, TnsSize+1> const &paths,
1087
                                                                              const &options)
1088
1089
                          Status
                                            status(options);
1090
                          Member_Variables mv(R, status.options.proc_per_mode);
1091
1092
                          // Communicator with cartesian topology
1093
                          CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
1094
1095
                          \ensuremath{//} Functions that create layer and fiber grids.
1096
                          create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
1097
                          create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
1098
1099
                          compute_sub_dimensions(tnsDims, status, R, paths, mv);
1100
                          // Normalize each layer_factor, compute status.frob_tns and status.f_value
1101
                           // Normalize(R, subTns_extents, layer_factors_dimTree);
1102
                          // Each processor takes a subtensor from tnsX
                          mv.subTns.resize(mv.subTns_extents);
1103
1104
                          readTensor( paths[0], tnsDims, mv.subTns_extents, mv.subTns_offsets, mv.subTns );
cost_function_init(grid_comm, R, mv, status);
1105
                          status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
1106
1107
                          switch ( status.options.method )
1108
1109
                              case Method::als:
1110
1111
                                   als(grid comm, tnsDims, R, mv, status);
1112
                                  break;
1113
1114
                               case Method::rnd:
1115
                              break;
                              case Method::bc:
1116
1117
                              break;
                              default:
1119
                              break:
1120
1121
                          return status;
1122
1123
                  };
             // end namespace internal
1125
1126
         } // end namespace v1
1127
1128 } //end namespace partensor
```

8.11 CpdMpi.hpp File Reference

Classes

struct CPD< Tensor_, execution::openmpi_policy >

8.11.1 Detailed Description

Implements the Canonical Polyadic Decomposition(cpd) using MPI. Make use of spdlog library in order to write output in a log file in "../log".

8.12 CpdMpi.hpp

Go to the documentation of this file.

```
15 #endif // DOXYGEN SHOULD SKIP THIS
25 #if !defined(PARTENSOR_CPD_HPP)
26 #error "CPD_MPI can only included inside CPD"
27 #endif /* PARTENSOR_CPD_HPP */
2.8
29 namespace partensor
30 {
31
32
    inline namespace v1 {
33
34
       namespace internal {
         template<typename Tensor_>
40
         struct CPD<Tensor_,execution::openmpi_policy> : public CPD_Base<Tensor_>
41
42
                           CPD_Base<Tensor_>::TnsSize;
                           CPD_Base<Tensor_>::lastFactor;
44
           using
45
           using typename CPD_Base<Tensor_>::Dimensions;
46
           using typename CPD_Base<Tensor_>::MatrixArray;
           using typename CPD_Base<Tensor_>::DataType;
47
48
                                   = typename TensorTraits<Tensor_>::IntArray;
           using IntArray
           using CartCommunicator = partensor::cartesian_communicator; // From ParallelWrapper.hpp
52
           using CartCommVector = std::vector<CartCommunicator>;
53
           using IntVector
                                  = std::vector<int>;
                                  = std::vector <std::vector<int»;
54
           using Int2DVector
55
56
           using Options = partensor::Options<Tensor_,execution::openmpi_policy,DefaultValues>;
           using Status = partensor::Status<Tensor_,execution::openmpi_policy,DefaultValues>;
58
59
           // Variables that will be used in cpd implementations.
60
           struct Member_Variables
61
             MPI_Communicator &world = Partensor()->MpiCommunicator(); // MPI_COMM_WORLD
62
             double
                              local_f_value;
64
6.5
             int
                              RxR;
                              world size:
66
             int
67
68
             Int2DVector
                              displs_subTns;
                                                    // skipping dimension "rows" for each subtensor
69
             Int2DVector
                              displs_subTns_R;
                                                    // skipping dimension "rows" for each subtensor times R (
       for MPI communication purposes ) \,
70
             Int2DVector
                              subTnsDims;
                                                    \ensuremath{//}\xspace dimensions of subtensor
                                                    \ensuremath{//} dimensions of subtensor times R ( for MPI communication
71
             Int2DVector
                              subTnsDims_R;
       purposes )
72
             Int2DVector
                              displs_local_update; // displacement in the local factor for update rows
73
             Int2DVector
                                                   // rows to be communicated after update times R
74
7.5
             CartCommVector layer_comm;
76
             CartCommVector fiber_comm;
77
78
             IntArray
                              layer_rank;
79
             IntArray
                              fiber_rank;
80
             IntArray
                              rows_for_update;
81
             IntArray
                              subTns_offsets;
82
             IntArray
                              subTns_extents;
83
             MatrixArray
                              proc_krao;
             MatrixArray
                              layer_factors;
                              layer_factors_T;
             MatrixArray
86
87
             MatrixArray
                              factors_T;
                              factor_T_factor;
88
             MatrixArray
             MatrixArray
89
                              local mttkrp;
90
             MatrixArray
                              layer_mttkrp;
91
             MatrixArray
                              local_mttkrp_T;
             MatrixArray
                              layer_mttkrp_T;
93
             MatrixArray
                              subTns_mat;
94
             MatrixArray
                              local_factors;
             MatrixArray
95
                              local factors T:
96
             MatrixArrav
                              norm factors:
             MatrixArray
                              old_factors;
98
             MatrixArray
                              true_factors;
99
100
              Matrix
                               cwise_factor_product;
101
              Matrix
                               tnsX_mat_lastFactor_T;
102
              Matrix
                               temp matrix;
103
              Matrix
                               nesterov_old_layer_factor;
104
105
              Tensor_
                               subTns;
106
```

```
107
                             all_orthogonal = true;
              bool
108
                              weight_factor;
109
110
              \star Calculates if the number of processors given from terminal
111
112
               * are equal to the processors in the implementation.
113
114
              \star @param procs [in] @c stl array with the number of processors per
115
                                  dimension of the tensor.
              */
116
              void check_processor_avaliability(std::array<int, TnsSize> const &procs)
117
118
                // MPI_Environment &env = Partensor()->MpiEnvironment();
119
120
                world_size = world.size();
                // numprocs must be product of options.proc_per_mode
121
                122
123
                 Partensor()->Logger()->error("The product of the processors per mode must be equal to
124
       {}\n", world_size);
125
                 // env.abort(-1);
126
127
128
              Member_Variables() = default:
129
              Member_Variables(int R, std::array<int, TnsSize> &procs) : local_f_value(0.0),
130
131
                                                                          RxR(R*R),
                                                                          displs_subTns(TnsSize),
132
133
                                                                          displs_subTns_R(TnsSize),
134
                                                                          subTnsDims(TnsSize),
135
                                                                          subTnsDims_R(TnsSize),
136
                                                                          displs local update (TnsSize).
137
                                                                          send_recv_counts(TnsSize)
138
139
                check_processor_avaliability(procs);
140
                layer_comm.reserve(TnsSize);
141
                fiber_comm.reserve(TnsSize);
142
143
144
              Member_Variables(Member_Variables const &) = default;
145
              Member_Variables (Member_Variables
                                                   &&) = default;
146
147
              Member_Variables &operator=(Member_Variables const &) = default;
              Member_Variables &operator=(Member_Variables &&) = default;
148
149
            };
150
151
152
             \star In case option variable @c writeToFile is enabled then, before the end
153
            \star of the algorithm writes the resulted factors in files, where their
             \star paths are specified before compiling in 0 options.final_factors_path.
154
155
156
             * @param st [in] Struct where the returned values of @c Cpd are stored.
157
158
            void writeFactorsToFile(Status const &st)
159
              std::size_t size;
160
              for(std::size_t i=0; i<TnsSize; ++i)</pre>
161
162
                size = st.factors[i].rows() * st.factors[i].cols();
163
164
                partensor::write(st.factors[i],
165
                                 st.options.final_factors_paths[i],
166
                                 size);
167
168
            }
169
170
171
             \star Compute the cost function value at the end of each outer iteration
172
            * based on the last factor.
173
174
                                         MPI communicator where the new cost function value
            * @param grid comm [in]
175
                                          will be communicated and computed.
176
             * @param mv
                                [in]
                                          Struct where ALS variables are stored.
177
             * @param st
                                 [in,out] Struct where the returned values of @c Cpd are stored.
178
                                          In this case the cost function value is updated.
179
           void cost_function_init( CartCommunicator const &grid_comm,
180
181
                                     Member_Variables
                                                           &mv,
182
183
184
                mv.local_f_value =
                    ((mv.proc krao[lastFactor].transpose() * mv.tnsX mat lastFactor T) *
185
       mv.layer factors[lastFactor]).trace();
186
                all_reduce( grid_comm,
187
                            inplace(&mv.local_f_value),
188
189
                            std::plus<double>() );
190
                Matrix cwiseFactor prod = PartialCwiseProd(mv.factor T factor, lastFactor) *
191
```

```
mv.factor_T_factor[lastFactor];
192
                st.f_value
193
                     sqrt(st.frob_tns - 2 * mv.local_f_value + cwiseFactor_prod.trace());
194
            }
195
196
197
             \star Compute the cost function value at the end of each outer iteration
198
             * based on the last factor.
199
200
             * @param grid_comm [in]
                                           MPI communicator where the new cost function value
                                           will be communicated and computed.
201
                                  [in]
                                           Struct where ALS variables are stored.
202
             * @param mv
203
                                  [in,out] Struct where the returned values of @c Cpd are stored.
               @param st
                                           In this case the cost function value is updated.
204
205
206
            void cost_function( CartCommunicator const &grid_comm,
                                                        &mv,
207
                                 Member_Variables
208
                                 Status
                                                        &st )
209
210
                mv.local_f_value = ((mv.layer_mttkrp_T[lastFactor] * mv.layer_factors[lastFactor]).trace());
211
                all_reduce( grid_comm,
212
                             inplace(&mv.local_f_value),
213
                             1.
                             std::plus<double>() );
214
215
216
                Matrix cwiseFactor_prod = PartialCwiseProd(mv.factor_T_factor, lastFactor) *
       mv.factor_T_factor[lastFactor];
217
                st.f_value =
218
                    sqrt(st.frob_tns - 2 * mv.local_f_value + cwiseFactor_prod.trace());
219
            }
220
221
222
             \star Compute the cost function value at the end of each outer iteration
223
             \star based on the last accelerated factor.
224
225
             * @param grid_comm
                                          [in] MPI communicator where the new cost function value
226
                                               will be communicated and computed.
                                          [in] Struct where ALS variables are stored.
227
             * @param mv
228
             * @param st
                                          [in] Struct where the returned values of @c Cpd are stored.
229
                                               In this case the cost function value is updated.
230
             * @param factors
                                          [in] Accelerated factors.
2.31
             * @param factors_T_factors [in] Gramian matrices of factors.
232
233
             \star @returns The cost function calculated with the accelerated factors.
234
235
            double accel_cost_function(CartCommunicator const &grid_comm,
236
                                        Member_Variables const &mv,
237
                                        Status
                                                         const &st,
238
                                        MatrixArrav
                                                         const &factors,
239
                                                         const &factors T factors)
                                        MatrixArrav
240
241
              double local_f_value =
242
                  ((PartialKhatriRao(factors, lastFactor).transpose() * mv.tnsX_mat_lastFactor_T) *
       factors[lastFactor]).trace();
243
              all_reduce( grid_comm,
244
                          inplace (&local f value),
245
246
                          std::plus<double>() );
              Matrix cwiseFactor_prod = PartialCwiseProd(factors_T_factors, lastFactor) *
247
       factors_T_factors[lastFactor];
248
              return sqrt(st.frob_tns - 2 * local_f_value + cwiseFactor_prod.trace());
249
250
251
252
             \star Make use of the dimensions and the number of processors per dimension
253
             \star and then calculates the dimensions of the subtensor and subfactor for
254
             \star each processor.
255
256
                                            Array type containing the length of Tensor's dimensions.
             * @tparam Dimensions
258
                                            Tensor Dimensions. Each index contains the corresponding
             * @param tnsDims
                                   [in]
259
                                            factor's rows length.
2.60
             * @param st
                                   [in]
                                            Struct where the returned values of @c Cpd are stored.
261
             * @param R
                                   [in]
                                            The rank of decomposition.
262
                                   [in,out] Struct where ALS variables are stored.
               @param mv
                                            Updates @c stl arrays with dimensions for subtensors and
263
264
265
266
            template<typename Dimensions>
2.67
            void compute_sub_dimensions(Dimensions
                                                          const &tnsDims.
268
                                         Status
                                                          const &st,
269
                                         std::size_t
                                                          const
                                                                  R,
270
                                         Member Variables
271
272
              for (std::size_t i = 0; i < TnsSize; ++i)</pre>
273
274
                mv.factor T factor[i].noalias() = st.factors[i].transpose() * st.factors[i];
```

```
275
276
                                DisCount(mv.displs_subTns[i], mv.subTnsDims[i], st.options.proc_per_mode[i], tnsDims[i], 1);
277
                                 // for fiber communication and Gatherv
278
                                \label{local_problem} DisCount (\texttt{mv.displs\_subTns\_R[i]}, \ \texttt{mv.subTnsDims\_R[i]}, \ \texttt{st.options.proc\_per\_mode[i]}, \ \texttt{tnsDims}[i], \ \texttt{tn
              static cast<int>(R));
279
                                // information per laver
280
                                DisCount(mv.displs_local_update[i], mv.send_recv_counts[i], mv.world_size /
              st.options.proc_per_mode[i],
281
                                                                                                            mv.subTnsDims[i][mv.fiber_rank[i]],
              static_cast<int>(R));
282
283
                                mv.rows_for_update[i] = mv.send_recv_counts[i][mv.layer_rank[i]] / static_cast<int>(R);
                               mv.subTns_offsets[i] = mv.subTns[i][mv.fiber_rank[i]];
mv.subTns_extents[i] = mv.subTns[i][mv.fiber_rank[i]];
284
285
286
287
                        }
288
289
290
                         * Based on each factor's constraint, a different
291
                          * update function is used at every outer iteration.
292
293
                          * Computes also factor^T * factor at the end.
294
295
                                                                        Factor to be updated.
The rank of decomposition.
                          * @param idx [in]
                          * @param R
296
                                                      [in]
                                                                         Struct where the returned values of @c Cpd are stored.
297
                          * @param st
                                                     [in]
298
                                                                        Here constraints and options variables are needed.
299
                          \star @param \ \mbox{mv} [in,out] Struct where ALS variables are stored.
300
                                                                        Updates the factors of each layer.
301
                                                                                                const idx, const R,
302
                        void update_factor(int
303
                                                              std::size_t
304
                                                                                                const &st,
305
                                                              Member_Variables
                                                                                                            &mv )
306
307
                            switch ( st.options.constraints[idx] )
308
309
                                case Constraint::unconstrained:
310
311
                                    v2::reduce_scatter( mv.layer_comm[idx],
312
                                                                            mv.layer_mttkrp_T[idx],
313
                                                                            mv.send_recv_counts[idx][0],
314
                                                                            mv.local_mttkrp_T[idx] );
315
316
                                    mv.local_mttkrp[idx] = mv.local_mttkrp_T[idx].transpose();
317
                                    if (mv.rows_for_update[idx] != 0)
318
                                        mv.local_factors[idx].noalias() = mv.local_mttkrp[idx] *
              mv.cwise_factor_product.inverse();
319
                                   break:
                                }
320
321
                                case Constraint::nonnegativity:
322
323
                                    v2::reduce_scatter( mv.layer_comm[idx],
324
                                                                            mv.layer_mttkrp_T[idx],
                                                                            mv.send_recv_counts[idx][0],
325
326
                                                                            mv.local_mttkrp_T[idx] );
327
328
                                    mv.local_mttkrp[idx]
                                                                                              = mv.local_mttkrp_T[idx].transpose();
329
                                    mv.nesterov_old_layer_factor = mv.layer_factors[idx];
330
                                    if (mv.rows_for_update[idx] != 0)
331
                                        NesterovMNLS(mv.cwise_factor_product, mv.local_mttkrp[idx], st.options.nesterov_delta_1,
332
333
                                                                         st.options.nesterov_delta_2, mv.local_factors[idx]);
334
335
                                    break;
336
337
                                case Constraint::orthogonality:
338
339
                                    all_reduce( mv.layer_comm[idx],
340
                                                             inplace(mv.layer_mttkrp[idx].data()),
341
                                                            mv.subTnsDims_R[idx][mv.fiber_rank[idx]],
342
                                                            std::plus<double>() );
343
344
                                    if (mv.rows for update[idx] != 0)
345
346
                                        mv.local_mttkrp[idx]
              347
                                                                                                                                                  mv.rows_for_update[idx],
                                                static cast<int>(R));
                                        mv.temp_matrix.noalias() = mv.layer_mttkrp[idx].transpose() * mv.layer_mttkrp[idx];
348
349
350
                                    all_reduce( mv.fiber_comm[idx],
351
                                                            inplace(mv.temp_matrix.data()),
352
                                                            mv.RxR.
353
                                                            std::plus<double>() );
354
```

```
355
                  Eigen::SelfAdjointEigenSolver<Matrix> eigensolver(mv.temp_matrix);
                  mv.temp_matrix.noalias() = (eigensolver.eigenvectors())
356
357
       (eigensolver.eigenvalues().cwiseInverse().cwiseSqrt().asDiagonal())
358
                                                * (eigensolver.eigenvectors().transpose());
359
360
                  if(mv.rows_for_update[idx] != 0)
361
                    mv.local_factors[idx].noalias() = mv.local_mttkrp[idx] * mv.temp_matrix;
362
363
                case Constraint::sparsity:
364
365
                  break;
                default: // in case of Constraint::constant
366
367
368
              } // end of constraints switch
369
              if (st.options.constraints[idx] != Constraint::constant)
370
371
372
                mv.local_factors_T[idx] = mv.local_factors[idx].transpose();
373
                v2::all_gatherv( mv.layer_comm[idx],
374
                                  mv.local_factors_T[idx],
                                  mv.send_recv_counts[idx][mv.layer_rank[idx]],
375
376
                                  mv.send_recv_counts[idx][0],
377
                                  mv.displs_local_update[idx][0],
378
                                  mv.layer_factors_T[idx] );
379
380
                mv.layer_factors[idx]
                                                   = mv.layer_factors_T[idx].transpose();
381
                mv.factor_T_factor[idx].noalias() = mv.layer_factors_T[idx] * mv.layer_factors[idx];
382
383
384
              all_reduce( mv.fiber_comm[idx],
385
                           inplace (mv.factor_T_factor[idx].data()),
386
                           mv.RxR,
387
                           std::plus<double>() );
388
              if(st.options.constraints[idx] == Constraint::nonnegativity)
389
390
391
                if ((mv.factor_T_factor[idx].diagonal()).minCoeff()==0)
392
                {
393
                  mv.layer_factors[idx] = 0.9 * mv.layer_factors[idx] + 0.1 * mv.nesterov_old_layer_factor;
                  all_reduce( mv.fiber_comm[idx],
394
                               inplace(mv.factor_T_factor[idx].data()),
395
396
                               mv.RxR.
397
                               std::plus<double>() );
398
399
              }
400
401
402
             * At the end of the algorithm processor 0
403
404
             * collects each part of the factor that each
405
             * processor holds and return them in status.factors.
406
407
             * @tparam Dimensions
                                         Array type containing the Tensor dimensions.
408
409
             * @param tnsDims [in]
                                         Tensor Dimensions. Each index contains the corresponding
                                         factor's rows length.
410
411
               @param R
                                [in]
                                         The rank of decomposition.
412
                                         Struct where ALS variables are stored.
               @param mv
413
                                         Use variables to compute result factors by gathering each
414
                                         part of the factor from processors.
415
             * @param st
                               [in,out] Struct where the returned values of @c Cpd are stored.
416
                                         Stores the resulted factors.
417
418
            template<typename Dimensions>
419
            void gather_final_factors(Dimensions
                                                        const &tnsDims,
420
                                       std::size t
                                                         const R,
                                       Member_Variables
421
                                                               &mv.
422
                                       Status
                                                               &st)
423
424
              for(std::size_t i=0; i<TnsSize; ++i)</pre>
425
                mv.layer_factors_T[i] = mv.layer_factors[i].transpose();
426
              for(std::size t i=0; i<TnsSize; ++i)</pre>
427
428
                mv.temp_matrix.resize(static_cast<int>(R), tnsDims[i]);
429
430
                // Gatherv from all processors to processor with rank 0 the final factors
431
                v2::gatherv( mv.fiber_comm[i],
                              mv.layer_factors_T[i],
432
                              mv.subTnsDims_R[i][mv.fiber_rank[i]],
mv.subTnsDims_R[i][0],
433
434
435
                              mv.displs_subTns_R[i][0],
436
437
                              mv.temp_matrix );
438
439
                st.factors[i] = mv.temp_matrix.transpose();
440
```

```
441
            }
442
443
444
             * @brief Line Search Acceleration
445
             \star Performs an acceleration step in the updated factors, and keeps the accelerated factors when
446
             * the step succeeds. Otherwise, the acceleration step is ignored.
447
448
             * Line Search Acceleration reduces the number outer iterations in the ALS algorithm.
449
450
             * @note This implementation ONLY, if factors are of @c Matrix type.
451
452
             * @param grid_comm [in]
                                           MPI communicator where the new cost function value
453
                                           will be communicated and computed.
454
                                  [in,out] Struct where ALS variables are stored.
               @param mv
455
                                           In case the acceration is successful layer factor^T * factor
456
                                           and layer factor variables are updated.
457
             * @param st
                                  [in,out] Struct where the returned values of @c Cpd are stored.
458
                                           If the acceleration succeeds updates cost function value.
459
460
            void line_search_accel(CartCommunicator const &grid_comm,
461
462
                                    Member_Variables
                                                            &mv.
463
                                    Status
                                                            &st)
464
                                      = 0.0; // Objective Value after the acceleration step
465
              double
                           f_accel
              double const accel_step = pow(st.ao_iter+1,(1.0/(st.options.accel_coeff)));
466
467
468
              MatrixArray
                            accel_factors;
469
              MatrixArray
                            accel_gramians;
470
471
              for(std::size t i=0; i<TnsSize; ++i)</pre>
472
473
                accel_factors[i] = mv.old_factors[i] + accel_step * (mv.layer_factors[i] -
       mv.old_factors[i]);
474
                accel_gramians[i] = accel_factors[i].transpose() * accel_factors[i];
                all_reduce( mv.fiber_comm[i],
475
476
                            inplace(accel_gramians[i].data()),
477
                            mv.RxR,
478
                            std::plus<double>() );
479
480
481
              f_accel = accel_cost_function(grid_comm, mv, st, accel_factors, accel_gramians);
482
              if (st.f_value > f_accel)
483
484
                mv.layer_factors
                                  = accel_factors;
485
                mv.factor_T_factor = accel_gramians;
486
                st.f value
                                   = f_accel;
                if(grid_comm.rank() == 0)
487
                  Partensor()->Logger()->info("Acceleration Step SUCCEEDED! at iter: {}", st.ao_iter);
488
489
490
              else
491
                st.options.accel_fail++;
492
493
              if (st.options.accel_fail==5)
494
              {
495
                st.options.accel fail=0;
496
                st.options.accel_coeff++;
497
498
499
500
501
             * Parallel implementation of als method with MPI.
502
503
             * @tparam Dimensions
                                           Array type containing the Tensor dimensions.
504
505
             * @param grid_comm [in]
                                           The communication grid, where the processors
506
                                           communicate their cost function.
                                           Tensor Dimensions. Each index contains the corresponding
507
             * @param tnsDims
                                [in]
                                           factor's rows length.
508
509
               @param R
                                  [in]
                                           The rank of decomposition.
510
                                           Struct where ALS variables are stored and being updated
               @param mv
                                 [in]
511
                                           until a termination condition is true.
512
               @param status
                                 [in,out] Struct where the returned values of @c Cpd are stored.
513
            template<typename Dimensions>
514
515
            void als(CartCommunicator const &grid_comm,
516
                     Dimensions
                                    const &tnsDims,
517
                     std::size_t
                                      const R,
518
                     {\tt Member\_Variables}
                                             &msz.
519
                     Status
                                             &status)
520
521
              for (std::size_t i = 0; i < TnsSize; ++i)</pre>
522
523
                mv.proc_krao[i] = PartialKhatriRao(mv.layer_factors, i);
524
                mv.subTns_mat[i] = Matricization(mv.subTns, i);
525
                mv.factor T factor[i].noalias() = mv.laver factors[i].transpose() * mv.laver factors[i];
526
```

```
527
                 all_reduce( mv.fiber_comm[i],
528
                               inplace (mv.factor_T_factor[i].data()),
529
                              mv.RxR.
530
                              std::plus<double>() );
531
                 mv.local_mttkrp_T[i].resize(R, mv.rows_for_update[i]);
532
                 mv.layer_factors_T[i].resize(R, mv.subTnsDims[i][mv.fiber_rank[i]]);
533
534
535
536
               mv.tnsX_mat_lastFactor_T = mv.subTns_mat[lastFactor].transpose();
               if(status.options.normalization)
537
538
               {
539
                 choose_normilization_factor(status, mv.all_orthogonal, mv.weight_factor);
540
541
542
               all_reduce( grid_comm,
543
                            square_norm(mv.subTns),
                            status.frob tns,
544
545
                            std::plus<double>());
               cost_function_init( grid_comm, mv, status );
status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
546
547
548
               \ensuremath{//} Wait for all processors to reach here
549
550
               grid_comm.barrier();
551
552
               // ---- Loop until ALS converges ----
553
               while(1)
554
               {
555
                   status.ao_iter++;
556
                   if (!grid_comm.rank())
                        Partensor()->Logger()->info("iter: {} -- fvalue: {} -- relative_costFunction: {}",
557
       status.ao_iter,
558
                                                           status.f_value, status.rel_costFunction);
559
560
                   for (std::size_t i = 0; i < TnsSize; i++)</pre>
561
                     mttkrp(mv.layer_factors, mv.subTns_mat[i], i, mv.proc_krao[i], mv.layer_mttkrp[i]);
mv.cwise_factor_product = PartialCwiseProd(mv.factor_T_factor, i);
562
563
564
                     mv.layer_mttkrp_T[i]
                                               = mv.layer_mttkrp[i].transpose();
565
                      mv.local_factors[i]
       mv.layer_factors[i].block(mv.displs_local_update[i][mv.layer_rank[i]] / static_cast<int>(R), 0,
566
                                                                                mv.rows_for_update[i],
                     static cast<int>(R)):
567
568
                     update_factor(i, R, status, mv);
569
570
                   // ---- Cost function Computation ----
571
                   cost_function(grid_comm, mv, status);
status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
572
573
                   if(status.options.normalization && !mv.all_orthogonal)
574
575
                     Normalize(mv.weight_factor, R, mv.factor_T_factor, mv.layer_factors);
576
577
                   // ---- Terminating condition ----
                   if (status.rel_costFunction < status.options.threshold_error || status.ao_iter >=
578
       status.options.max iter)
579
580
                        gather_final_factors(tnsDims, R, mv, status);
581
                        if(grid_comm.rank() == 0)
582
                          Partensor()->Logger()->info("Processor 0 collected all {} factors.\n", TnsSize);
583
584
                          if(status.options.writeToFile)
585
                            writeFactorsToFile(status);
586
587
                        break:
588
                   }
589
590
                    if (status.options.acceleration)
591
592
                     mv.norm_factors = mv.layer_factors;
593
                      // ---- Acceleration Step ----
594
                      if (status.ao_iter > 1)
595
                        line_search_accel(grid_comm, mv, status);
596
597
                     mv.old factors = mv.norm factors;
598
599
600
               } // end of outer while loop
601
602
603
604
              \star Parallel implementation of als method with MPI.
605
606
              * @tparam Dimensions
                                             Array type containing the Tensor dimensions.
607
                                             The communication grid, where the processors
608
              * @param grid_comm [in]
609
                                              communicate their cost function.
```

```
610
             * @param tnsDims
                                            Tensor Dimensions. Each index contains the corresponding
                                 [in]
                                            factor's rows length.
611
612
             * @param R
                                  [in]
                                            The rank of decomposition.
613
             * @param mv
                                  [in]
                                            Struct where ALS variables are stored and being updated
614
                                            until a termination condition is true.
615
             * @param status
                                  [in.out] Struct where the returned values of @c Cpd are stored.
616
617
            template<typename Dimensions>
            void als_true_factors( CartCommunicator const &grid_comm,
618
619
                                    Dimensions
                                                      const &tnsDims,
                                     std::size_t
620
                                                      const R.
621
                                    Member_Variables
                                                            &mv.
622
                                    Status
                                                             &status )
623
624
              for (std::size_t i = 0; i < TnsSize; ++i)</pre>
625
                mv.proc_krao[i] = PartialKhatriRao(mv.layer_factors, i);
626
                mv.subTns_mat[i] = generateTensor(i, mv.true_factors);
627
628
629
                mv.factor_T_factor[i].noalias() = mv.layer_factors[i].transpose() * mv.layer_factors[i];
                all_reduce( mv.fiber_comm[i],
630
631
                             inplace(mv.factor_T_factor[i].data()),
632
                             mv.RxR.
633
                             std::plus<double>() );
634
635
                mv.local_mttkrp_T[i].resize(R, mv.rows_for_update[i]);
636
                mv.layer_factors_T[i].resize(R, mv.subTnsDims[i][mv.fiber_rank[i]]);
637
638
639
              mv.tnsX_mat_lastFactor_T = mv.subTns_mat[lastFactor].transpose();
640
              if (status.options.normalization)
641
              {
642
                choose_normilization_factor(status, mv.all_orthogonal, mv.weight_factor);
643
644
645
              all_reduce( grid_comm,
                           (mv.subTns mat[lastFactor]).squaredNorm(),
646
647
                           status.frob_tns,
648
                           std::plus<double>());
649
              cost_function_init( grid_comm, mv, status );
650
              status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
651
              // Wait for all processors to reach here
652
653
              grid_comm.barrier();
655
              // ---- Loop until ALS converges ---
656
              while(1)
657
              {
658
                   status.ao iter++;
659
                   if (!grid comm.rank())
                      Partensor()->Logger()->info("iter: {} -- fvalue: {} -- relative_costFunction: {}",
660
       status.ao_iter,
661
                                                         status.f_value, status.rel_costFunction);
662
                   for (std::size_t i = 0; i < TnsSize; i++)</pre>
663
664
665
                    mv.proc_krao[i]
                                                   = PartialKhatriRao(mv.layer_factors, i);
                                                   = PartialCwiseProd(mv.factor_T_factor, i);
666
                     mv.cwise_factor_product
667
                     mv.layer_mttkrp[i].noalias() = mv.subTns_mat[i] * mv.proc_krao[i];
668
                    mv.layer_mttkrp_T[i]
                                                   = mv.layer_mttkrp[i].transpose();
669
                    mv.local factors[i]
       mv.layer_factors[i].block(mv.displs_local_update[i][mv.layer_rank[i]] / static_cast<int>(R), 0,
670
                                                                                mv.rows_for_update[i],
                        static_cast<int>(R));
671
672
                    update_factor(i, R, status, mv);
                    all_reduce( mv.fiber_comm[i],
673
674
                                 inplace (mv.factor T factor[i].data()),
675
                                 mv.RxR,
                                 std::plus<double>() );
677
                   }
678
679
                   // ---- Cost function Computation ----
                   cost_function(grid_comm, mv, status);
680
                  status.rel_costFunction = status.f_value / sqrt(status.frob_tns);
if(status.options.normalization && !mv.all_orthogonal)
681
682
683
                    Normalize(mv.weight_factor, R, mv.factor_T_factor, mv.layer_factors);
684
685
                   // ---- Terminating condition ----
                   if (status.rel_costFunction < status.options.threshold_error || status.ao_iter >=
686
       status.options.max_iter)
687
                  {
688
                       gather_final_factors(tnsDims, R, mv, status);
689
                       if(grid_comm.rank() == 0)
690
                          \texttt{Partensor()->Logger()->info("Processor 0 collected all {} factors.\\ \\ \texttt{n", TnsSize);} 
691
692
                         if (status.options.writeToFile)
```

```
693
                          writeFactorsToFile(status);
694
695
                      break:
696
                  }
697
698
                  if (status.options.acceleration)
699
700
                    mv.norm_factors = mv.layer_factors;
701
                    // ---- Acceleration Step ----
702
                    if (status.ao_iter > 1)
                      line_search_accel(grid_comm, mv, status);
703
704
705
                    mv.old factors = mv.norm factors;
706
707
708
              } // end of outer while loop
709
710
721
            Status operator()(Tensor_
                                          const &tnsX,
722
                              std::size_t const R)
723
724
              Options
                               options = MakeOptions<Tensor_>(execution::openmpi_policy());
725
              Status
                               status (options);
726
              Member_Variables mv(R, status.options.proc_per_mode);
727
728
              // Communicator with cartesian topology
729
              CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
730
731
              // Functions that create layer and fiber grids.
732
              create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
733
              create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
734
735
              // extract dimensions from tensor
736
              Dimensions const &tnsDims = tnsX.dimensions();
              // produce estimate factors using uniform distribution with entries in [0,1].
737
738
              makeFactors(tnsDims, status.options.constraints, R, status.factors);
739
740
              compute_sub_dimensions(tnsDims, status, R, mv);
741
              // Normalize each layer_factor, compute status.frob_tns and status.f_value
742
              // Normalize(R, factor_T_factor, status.factors);
743
              \ensuremath{//} After factor normalization scatter to each processor a part of each factor.
744
              for (std::size_t i = 0; i < TnsSize; ++i)</pre>
745
746
                mv.layer_factors[i] = status.factors[i].block(mv.displs_subTns[i][mv.fiber_rank[i]], 0,
747
                                                                mv.subTnsDims[i][mv.fiber_rank[i]],
       static_cast<int>(R));
748
749
750
              // Each processor takes a subtensor from {\tt tnsX}
751
              mv.subTns = tnsX.slice(mv.subTns_offsets, mv.subTns_extents);
752
              als(grid_comm, tnsDims, R, mv, status);
753
754
              return status;
755
            }
756
770
            Status operator()(Tensor
                                           const &tnsX,
771
                              std::size_t const R,
772
                              Options
                                          const &options)
773
774
              Status
                               status(options);
              Member_Variables mv(R, status.options.proc_per_mode);
775
776
              // Communicator with cartesian topology
778
              CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
779
780
              \ensuremath{//} Functions that create layer and fiber grids.
781
              create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
              create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
782
783
784
                / extract dimensions from tensor
785
              Dimensions const &tnsDims = tnsX.dimensions();
786
              // produce estimate factors using uniform distribution with entries in [0,1].
787
              makeFactors(tnsDims, status.options.constraints, R, status.factors);
788
              compute_sub_dimensions(tnsDims, status, R, mv);
789
              // Normalize each layer_factor, compute status.frob_tns and status.f_value
790
791
              // Normalize(R, factor_T_factor, status.factors);
792
              // After factor normalization scatter to each processor a part of each factor.
793
              for (std::size_t i = 0; i < TnsSize; ++i)</pre>
794
              {
795
               mv.layer_factors[i] = status.factors[i].block(mv.displs_subTns[i][mv.fiber_rank[i]], 0,
796
                                                                mv.subTnsDims[i][mv.fiber_rank[i]],
       static_cast<int>(R));
797
798
              // Each processor takes a subtensor from {\sf tnsX}
799
              mv.subTns = tnsX.slice(mv.subTns offsets, mv.subTns extents);
800
```

```
802
               switch ( status.options.method )
803
804
                case Method::als:
805
806
                  als(grid comm, tnsDims, R, mv, status);
807
                  break;
808
809
                case Method::rnd:
810
                  break;
                case Method::bc:
811
812
                  break:
813
                default:
814
                  break;
815
              }
816
817
              return status;
818
819
833
            Status operator()(Tensor_
                                           const &tnsX,
                               std::size_t const R,
834
835
                               MatrixArray const &factorsInit)
836
837
              Options
                                options = MakeOptions<Tensor_>(execution::openmpi_policy());
838
                                status (options);
              Status
              Member_Variables mv(R, status.options.proc_per_mode);
840
841
               // Communicator with cartesian topology
842
              CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
843
844
              // Functions that create layer and fiber grids.
845
              create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
846
              create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
847
848
               // extract dimensions from tensor
              Dimensions const &tnsDims = tnsX.dimensions();
849
                                         = factorsInit;
850
              status.factors
851
852
              compute_sub_dimensions(tnsDims, status, R, mv);
853
              // Normalize each layer_factor, compute status.frob_tns and status.f_value
854
               // Normalize(R, factor_T_factor, status.factors);
               \ensuremath{//} After factor normalization scatter to each processor a part of each factor.
855
856
              for (std::size_t i = 0; i < TnsSize; ++i)</pre>
857
                mv.layer_factors[i] = status.factors[i].block(mv.displs_subTns[i][mv.fiber_rank[i]], 0,
859
                                                                 mv.subTnsDims[i][mv.fiber_rank[i]],
       static_cast<int>(R));
860
861
              // Each processor takes a subtensor from tnsX
862
863
              mv.subTns = tnsX.slice(mv.subTns_offsets, mv.subTns_extents);
864
865
              als(grid_comm, tnsDims, R, mv, status);
866
867
              return status;
868
869
886
            Status operator()(Tensor_
                                           const &tnsX,
887
                               std::size_t const R,
888
                               Options const &options,
                               MatrixArray const &factorsInit)
889
890
891
              Status
                                status (options);
              Member_Variables mv(R, status.options.proc_per_mode);
892
893
894
               // Communicator with cartesian topology
895
              CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
896
897
              // Functions that create layer and fiber grids.
              create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
899
              create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
900
901
               // extract dimensions from tensor
              Dimensions const &tnsDims = tnsX.dimensions();
902
                                         = factorsInit;
903
              status.factors
904
905
              compute_sub_dimensions(tnsDims, status, R, mv);
906
               // Normalize each layer_factor, compute status.frob_tns and status.f_value
               // Normalize(R, factor_T_factor, status.factors);
907
               \ensuremath{//} After factor normalization scatter to each processor a part of each factor.
908
909
              for (std::size_t i = 0; i < TnsSize; ++i)</pre>
910
                mv.layer_factors[i] = status.factors[i].block(mv.displs_subTns[i][mv.fiber_rank[i]], 0,
911
912
                                                                 mv.subTnsDims[i][mv.fiber_rank[i]],
       static_cast<int>(R));
913
914
```

```
915
               // Each processor takes a subtensor from tnsX
               mv.subTns.resize(mv.subTns_extents);
916
917
               mv.subTns = tnsX.slice(mv.subTns_offsets, mv.subTns_extents);
918
919
               switch ( status.options.method )
920
921
                 case Method::als:
922
923
                   als(grid_comm, tnsDims, R, mv, status);
924
                   break;
925
926
                 case Method::rnd:
927
                   break;
928
                 case Method::bc:
929
                   break;
930
931
                   break:
               }
932
933
934
               return status;
935
936
950
             template <std::size_t TnsSize>
             Status operator()(std::array<int, TnsSize> const &tnsDims,
951
952
                                std::size_t
                                                            const R,
953
                                                            const &path)
                                std::string
954
955
               Options
                                  options = MakeOptions<Tensor_>(execution::openmpi_policy());
956
               Status
                                  status (options);
               Member_Variables mv(R, status.options.proc_per_mode);
957
958
959
               // Communicator with cartesian topology
960
               CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
961
962
               \ensuremath{//} Functions that create layer and fiber grids.
               create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
963
964
               create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
965
966
               // produce estimate factors using uniform distribution with entries in [0,1].
967
               makeFactors(tnsDims, status.options.constraints, R, status.factors);
968
               compute_sub_dimensions(tnsDims, status, R, mv);
// Normalize each layer_factor, compute status.frob_tns and status.f_value
// Normalize(R, factor_T_factor, status.factors);
969
970
971
               // After factor normalization scatter to each processor a part of each factor.
972
973
               for (std::size_t i = 0; i < TnsSize; ++i)</pre>
974
975
                 mv.layer_factors[i] = status.factors[i].block(mv.displs_subTns[i][mv.fiber_rank[i]], 0,
976
                                                                    mv.subTnsDims[i][mv.fiber_rank[i]],
       static cast<int>(R));
977
               }
978
979
               // Each processor takes a subtensor from tnsX
980
               mv.subTns.resize(mv.subTns_extents);
981
               readTensor( path, tnsDims, mv.subTns_extents, mv.subTns_offsets, mv.subTns );
               als(grid_comm, tnsDims, R, mv, status);
982
983
984
               return status;
985
986
              template <std::size_t TnsSize>
1001
              Status operator()(std::array<int, TnsSize> const &tnsDims,
1002
1003
                                  std::size_t
                                                            const R,
1004
                                  std::string
                                                             const &path,
1005
                                                             const &options)
                                  Options
1006
1007
                Status
                                  status(options);
1008
                Member_Variables mv(R, status.options.proc_per_mode);
1009
1010
                // Communicator with cartesian topology
1011
                CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
1012
1013
                // Functions that create layer and fiber grids.
                create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
1014
                create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
1015
1016
1017
                // produce estimate factors using uniform distribution with entries in [0,1].
1018
                makeFactors(tnsDims, status.options.constraints, R, status.factors);
1019
                compute_sub_dimensions(tnsDims, status, R, mv);
// Normalize each layer_factor, compute status.frob_tns and status.f_value
// Normalize(R, factor_T_factor, status.factors);
1020
1021
1022
                 // After factor normalization scatter to each processor a part of each factor.
1023
1024
                for (std::size_t i = 0; i < TnsSize; ++i)</pre>
1025
1026
                  mv.layer_factors[i] = status.factors[i].block(mv.displs_subTns[i][mv.fiber_rank[i]], 0,
1027
                                                                     mv.subTnsDims[i][mv.fiber rank[i]].
```

```
static_cast<int>(R));
1028
1029
1030
               mv.subTns.resize(mv.subTns_extents);
1031
               readTensor( path, tnsDims, mv.subTns_extents, mv.subTns_offsets, mv.subTns );
1032
1033
                switch ( status.options.method )
1034
1035
                  case Method::als:
1036
                   als(grid_comm, tnsDims, R, mv, status);
1037
1038
                   break:
1039
1040
                 case Method::rnd:
1041
                    break;
1042
                 case Method::bc:
1043
                   break:
1044
                 default:
1045
                   break;
1046
1047
1048
                return status;
             }
1049
1050
             template <std::size_t TnsSize>
1066
             Status operator()(std::array<int, TnsSize>
1067
                                                                     const &tnsDims,
1068
                                 std::size_t
1069
                                 std::array<std::string, TnsSize+1> const &paths)
1070
1071
               Options
                                 options = MakeOptions<Tensor_>(execution::openmpi_policy());
1072
                                 status(options);
                Status
1073
               Member_Variables mv(R, status.options.proc_per_mode);
1074
1075
                // Communicator with cartesian topology
1076
               CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
1077
1078
                // Functions that create layer and fiber grids.
                create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
1079
1080
               create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
1081
1082
                compute_sub_dimensions(tnsDims, status, R, mv);
                // Read initialized factors from files
for (std::size_t i = 0; i < TnsSize; ++i)</pre>
1083
1084
1085
1086
                 mv.layer_factors[i] = Matrix(mv.subTnsDims[i][mv.fiber_rank[i]], static_cast<int>(R));
1087
1088
                  read( paths[i+1],
1089
                        mv.subTnsDims[i][mv.fiber_rank[i]]*static_cast<int>(R),
1090
                        mv.displs_subTns_R[i][mv.fiber_rank[i]],
1091
                        mv.laver factors[i] );
1092
                }
1093
1094
                // Normalize each layer_factor, compute status.frob_tns and status.f_value
1095
                // Normalize(R, factor_T_factor, status.factors);
                // Each processor takes a subtensor from tnsX
1096
1097
                mv.subTns.resize(mv.subTns_extents);
                readTensor( paths[0], tnsDims, mv.subTns_extents, mv.subTns_offsets, mv.subTns );
1098
1099
                als(grid_comm, tnsDims, R, mv, status);
1100
1101
                return status;
1102
             }
1103
1120
             template <std::size_t TnsSize>
             Status operator()(std::array<int, TnsSize>
1121
                                                                     const &tnsDims,
1122
                                 std::size_t
1123
                                 std::array<std::string, TnsSize+1> const &paths,
1124
                                 Options
                                                                      const &options)
1125
             {
1126
               Status
                                  status(options);
1127
               Member_Variables mv(R, status.options.proc_per_mode);
1128
1129
                // Communicator with cartesian topology
1130
               CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
1131
1132
                // Functions that create layer and fiber grids.
1133
                create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
1134
                create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
1135
1136
                \verb|compute_sub_dimensions| (tnsDims, status, R, mv); \\
                // Read initialized factors from files
for (std::size_t i = 0; i < TnsSize; ++i)</pre>
1137
1138
1139
1140
                 mv.layer_factors[i] = Matrix(mv.subTnsDims[i][mv.fiber_rank[i]],static_cast<int>(R));
1141
1142
                 read( paths[i+1],
                        mv.subTnsDims[i][mv.fiber_rank[i]]*static_cast<int>(R),
1143
1144
                        mv.displs_subTns_R[i][mv.fiber_rank[i]],
```

```
mv.layer_factors[i] );
1146
1147
               // Normalize each layer_factor, compute status.frob_tns and status.f_value
1148
1149
               // Normalize(R, factor_T_factor, status.factors);
               // Each processor takes a subtensor from tnsX
1150
               mv.subTns.resize(mv.subTns_extents);
1151
1152
               readTensor( paths[0], tnsDims, mv.subTns_extents, mv.subTns_offsets, mv.subTns );
1153
1154
               switch ( status.options.method )
1155
1156
                 case Method::als:
1157
1158
                   als(grid_comm, tnsDims, R, mv, status);
1159
1160
1161
                 case Method::rnd:
1162
                   break;
1163
                 case Method::bc:
1164
                   break;
1165
                 default:
1166
                   break;
1167
1168
1169
               return status;
1170
1171
1190
             template <std::size_t TnsSize>
1191
             Status operator()(std::array<int, TnsSize>
                                                                 const &tnsDims,
1192
                                std::size_t
                                                                 const R.
1193
                                std::array<std::string, TnsSize> const &true_paths,
1194
                                std::array<std::string, TnsSize> const &init_paths,
1195
1196
1197
               Status
                                 status(options);
               Member_Variables mv(R, status.options.proc_per_mode);
1198
1199
1200
               // Communicator with cartesian topology
1201
               CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
1202
1203
               \ensuremath{//} Functions that create layer and fiber grids.
1204
               create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
1205
               create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
1206
1207
               compute_sub_dimensions(tnsDims, status, R, mv);
1208
               // Read initialized factors from files
1209
               for (std::size_t i = 0; i < TnsSize; ++i)</pre>
1210
                 mv.layer_factors[i] = Matrix(mv.subTnsDims[i][mv.fiber_rank[i]],static_cast<int>(R));
1211
                mv.true_factors[i] = Matrix(mv.subTnsDims[i][mv.fiber_rank[i]],static_cast<int>(R));
1212
1213
1214
                 read( init_paths[i],
                       mv.subTnsDims[i][mv.fiber_rank[i]]*static_cast<int>(R),
1215
1216
                       mv.displs_subTns_R[i][mv.fiber_rank[i]],
1217
                       mv.layer_factors[i] );
1218
                 read( true_paths[i],
1220
                       mv.subTnsDims[i][mv.fiber_rank[i]]*static_cast<int>(R),
1221
                       mv.displs_subTns_R[i][mv.fiber_rank[i]],
1222
                       mv.true_factors[i] );
1223
               }
1224
1225
               // Normalize each layer_factor, compute status.frob_tns and status.f_value
1226
               // Normalize(R, factor_T_factor, status.factors);
1227
               switch ( status.options.method )
1228
1229
                 case Method::als:
1230
1231
                   als_true_factors(grid_comm, tnsDims, R, mv, status);
1232
                   break;
1233
1234
                 case Method::rnd:
1235
                   break;
1236
                 case Method::bc:
1237
                   break;
1238
                 default:
1239
                   break;
1240
1241
1242
               return status;
1243
1244
1245
1246
        } // namespace internal
1247
      }
            // namespace v1
1248
1249 } // end namespace partensor
```

8.13 CpdOpenMP.hpp File Reference

Classes

struct CPD< Tensor , execution::openmp policy >

8.13.1 Detailed Description

Implements the Canonical Polyadic Decomposition(cpd) using Shared memory and OpenMP. Make use of spdlog library in order to write output in a log file in "../log". In case of using parallelism with mpi, then the functions from CpdMpi.hpp will be called.

8.14 CpdOpenMP.hpp

Go to the documentation of this file.

```
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
27 #if !defined(PARTENSOR_CPD_HPP)
28 #error "CPD_OPENMP can only included inside CPD"
29 #endif /* PARTENSOR_CPD_HPP */
31 namespace partensor {
32
33
    inline namespace v1 {
34
35
      namespace internal {
41
          template <typename Tensor_>
           struct CPD<Tensor_,execution::openmp_policy> : public CPD_Base<Tensor_>
43
44
                              CPD_Base<Tensor_>::TnsSize;
45
                              CPD_Base<Tensor_>::lastFactor;
               using
               using typename CPD_Base<Tensor_>::Dimensions;
46
               using typename CPD_Base<Tensor_>::MatrixArray;
48
              using typename CPD_Base<Tensor_>::DataType;
49
50
               using Options = partensor::Options<Tensor_,execution::openmp_policy,DefaultValues>;
               using Status = partensor::Status<Tensor_,execution::openmp_policy,DefaultValues>;
51
52
               // Variables that will be used in cpd implementations.
53
               struct Member_Variables {
55
                   MatrixArray krao;
56
                   MatrixArray factor_T_factor;
57
                   MatrixArray mttkrp;
58
                   MatrixArray tns mat;
59
                   MatrixArray norm_factors;
                   MatrixArray old_factors;
                   MatrixArray true_factors;
62
63
                   Matrix
                                cwise_factor_product;
64
                   Matrix
                               temp_matrix;
65
66
                   Tensor_
                                tnsX;
68
                   Dimensions tnsDims;
69
70
                               all_orthogonal = true;
71
                                weight_factor;
                   int
72
73
                   Member_Variables() = default;
74
                   Member_Variables(Member_Variables const &) = default;
75
                   Member_Variables (Member_Variables
                                                          &&) = default;
76
77
                   Member_Variables &operator=(Member_Variables const &) = default;
                   Member_Variables & operator = (Member_Variables
                                                                    &&) = default;
79
               };
81
               * In case option variable @c writeToFile is enabled, then, before the end * of the algorithm, it writes the resulted factors in files, whose
82
83
               * paths are specified before compiling in @ options.final_factors_path.
84
```

```
86
                \star @param st [in] Struct where the returned values of @c Cpd are stored.
88
                void writeFactorsToFile(Status const &st)
89
90
                    std::size t size;
                    for(std::size_t i=0; i<TnsSize; ++i)</pre>
91
92
                        size = st.factors[i].rows() * st.factors[i].cols();
93
94
                        partensor::write(st.factors[i],
9.5
                                          st.options.final_factors_paths[i],
96
                                          size);
97
98
                }
99
100
101
                 \star Compute the cost function value based on the initial factors.
102
                 * @param mv [in] Struct where ALS variables are stored.
* @param st [in,out] Struct where the returned values of @c Cpd are stored.
103
104
105
                                          In this case the cost function value is updated.
106
107
                 void cost_function_init(Member_Variables const &mv,
108
                                          Status
109
                     st.f_value = sqrt( ( mv.tns_mat[lastFactor] - st.factors[lastFactor] *
110
       PartialKhatriRao(st.factors, lastFactor).transpose() ).squaredNorm() );
111
                 }
112
113
                 /*
114
                 * Compute the cost function value at the end of each outer iteration
115
                 * based on the last factor.
116
117
                                         Struct where ALS variables are stored.
                 * @param mv [in]
118
                 \star @param st [in,out] Struct where the returned values of @c Cpd are stored.
119
                                         In this case the cost function value is updated.
                 */
120
                 void cost function (Member Variables const &mv,
121
122
                                  Status
123
                    st.f_value = sqrt( ( mv.tns_mat[lastFactor] - st.factors[lastFactor] *
124
       mv.krao[lastFactor].transpose() ).squaredNorm() );
125
                 }
126
127
                 \star Compute the cost function value at the end of each outer iteration
128
129
                 \star based on the last accelerated factor.
130
                 * @param mv
131
                                               [in] Struct where ALS variables are stored.
                 * @param st
* @param factors
                                               [in] Struct where the returned values of @c Cpd are stored.
132
                                               [in] Accelerated factors.
133
134
                 * @param factors_T_factors [in] Gramian matrices of factors.
135
136
                 \star @returns The cost function calculated with the accelerated factors.
137
                 double accel_cost_function(Member_Variables const &mv,
138
                                                         const &st,
139
                                           Status
                                                             const &factors,
140
                                           MatrixArrav
141
                                          MatrixArray
                                                            const &factors T factors)
142
                     return sqrt( st.frob_tns + (PartialCwiseProd(factors_T_factors,
143
       lastFactor).cwiseProduct(factors\_T\_factors[lastFactor])).sum()
144
                         - 2 * (mv.mttkrp[lastFactor].cwiseProduct(factors[lastFactor])).sum() );
145
146
147
                 void cost_function2(Member_Variables const &mv,
                                      Status
148
149
                     st.f value = sgrt( st.frob tns -2 *
150
       (mv.mttkrp.cwiseProduct(st.factors[lastFactor])).sum() +
151
                         (mv.cwise_factor_product.cwiseProduct(mv.factor_T_factor[lastFactor])).sum() );
152
153
154
                 * Based on each factor's constraint, a different
155
                 * update function is used at every outer iteration.
156
157
158
                 * Computes also factor^T * factor at the end.
159
                 * @param idx [in]
                                        Factor to be updated.
160
                 * @param mv [in] Struct where ALS variables are stored.
* @param st [in,out] Struct where the returned values of @c Cpd are stored.
161
162
                                         Updates the @c stl array with the factors.
163
164
165
                 void update_factor(int
                                                        const idx,
                                                         &mv,
&st )
166
                                 Member_Variables
167
                                  Status
                 {
168
```

```
169
                     // Update factor
170
                     switch ( st.options.constraints[idx] )
171
172
                         case Constraint::unconstrained:
173
174
                              st.factors[idx].noalias() = mv.mttkrp[idx] * mv.cwise factor product.inverse();
175
                              break;
176
177
                              case Constraint::nonnegativity:
178
179
                              mv.temp_matrix = st.factors[idx];
                              NesterovMNLS(mv.cwise_factor_product, mv.mttkrp[idx],
180
       st.options.nesterov delta 1,
181
                                           st.options.nesterov_delta_2, st.factors[idx]);
182
                              if(st.factors[idx].cwiseAbs().colwise().sum().minCoeff() == 0)
183
                                  st.factors[idx] = 0.9 * st.factors[idx] + 0.1 * mv.temp_matrix;
184
                              break:
185
186
                         case Constraint::orthogonality:
187
188
                              mv.temp_matrix = mv.mttkrp[idx].transpose() * mv.mttkrp[idx];
189
                              Eigen::SelfAdjointEigenSolver<Matrix> eigensolver(mv.temp_matrix);
190
                              mv.temp_matrix.noalias() = (eigensolver.eigenvectors())
191
        (eigensolver.eigenvalues().cwiseInverse().cwiseSqrt().asDiagonal())
192
                                                            * (eigensolver.eigenvectors().transpose());
193
                              st.factors[idx].noalias() = mv.mttkrp[idx] * mv.temp_matrix;
194
                              break;
195
196
                         case Constraint::sparsity:
197
                             break:
198
                         default: // in case of Constraint::constant
199
                             break;
200
201
                     // Compute A^T * A + B^T * B + ...
mv.factor_T_factor[idx].noalias() = st.factors[idx].transpose() * st.factors[idx];
202
203
204
205
206
207
                 * @brief Line Search Acceleration
208
209
                 \star Performs an acceleration step on the updated factors, and keeps the accelerated factors
                 * when the step succeeds. Otherwise, the acceleration step is ignored.
210
                 * Line Search Acceleration reduces the number of outer iterations in the ALS algorithm.
211
212
213
                 * @note This implementation ONLY, if factors are of @c Matrix type.
214
215
                 * @param mv [in,out] Struct where ALS variables are stored.
                                          In case the acceleration step is successful the Gramian
216
217
                                          matrices of factors are updated.
218
                 * @param st [in,out] Struct where the returned values of @c Cpd are stored.
219
                                          If the acceleration succeeds updates @c factors
220
                                          and cost function value.
221
222
223
                 void line_search_accel(Member_Variables &mv,
224
                                         Status
225
                                              = 0.0; // Objective Value after the acceleration step
226
                     double
                                   f_accel
227
                     double const accel_step = pow(st.ao_iter+1,(1.0/(st.options.accel_coeff)));
228
                     MatrixArray accel_factors;
MatrixArray accel_gramians;
229
230
231
232
                     for(std::size_t i=0; i<TnsSize; ++i)</pre>
233
                         accel factors[i] = mv.old factors[i] + accel step * (st.factors[i] -
234
       mv.old_factors[i]);
235
                         accel_gramians[i] = accel_factors[i].transpose() * accel_factors[i];
236
237
238
                     mttkrp(mv.tnsDims, accel_factors, mv.tns_mat[lastFactor], lastFactor, get_num_threads(),
       mv.mttkrp[lastFactor]);
                     f_accel = accel_cost_function(mv, st, accel_factors, accel_gramians);
if (st.f_value > f_accel)
239
240
241
242
                         st.factors
                                              = accel_factors;
                         mv.factor_T_factor = accel_gramians;
st.f value = f accel;
243
244
                         Partensor()->Logger()->info("Acceleration Step SUCCEEDED! at iter: {}", st.ao_iter);
245
246
247
248
                         st.options.accel_fail++;
249
250
                     if (st.options.accel_fail==5)
251
```

```
252
                          st.options.accel_fail=0;
253
                          st.options.accel_coeff++;
254
                      }
255
                 }
256
257
                 * Sequential implementation of Alternating Least Squares (ALS) method,
259
                  * using Shared Memory and OpenMP.
260
2.61
                 * @param R [in]
                                          The rank of decomposition.
                 * @param mv [in]
                                          Struct where ALS variables are stored and being updated
262
                                          until a termination condition is true.
263
264
                 \star @param st [in,out] Struct where the returned values of @c Cpd are stored.
265
266
                 void als(std::size_t
                                                    &mv,
2.67
                           Member_Variables
268
                           Status
                                                    &status)
269
                 {
270
                      for (std::size_t i=0; i<TnsSize; i++)</pre>
271
272
                          mv.factor_T_factor[i].noalias() = status.factors[i].transpose() * status.factors[i];
273
                          mv.tns_mat[i]
                                                             = Matricization (mv.tnsX, i);
2.74
                      }
275
276
                      if (status.options.normalization)
277
278
                        choose_normilization_factor(status, mv.all_orthogonal, mv.weight_factor);
279
280
281
                      // Normalize(static_cast<int>(R), mv.factor_T_factor, status.factors);
282
                      status.frob tns
                                              = square_norm(mv.tnsX);
283
                      cost_function_init(mv, status);
284
                      status.rel_costFunction = status.f_value/sqrt(status.frob_tns);
285
286
                      // ---- Loop until ALS converges ----
                      while (1)
287
288
                      {
289
                          status.ao_iter++;
290
                          Partensor()->Logger()->info("iter: {} -- fvalue: {} -- relative_costFunction: {}",
        status.ao_iter,
291
                                                                          status.f_value,
       status.rel costFunction);
292
293
                          for (std::size_t i=0; i<TnsSize; i++)</pre>
294
295
                              mv.krao[i]
                                                        = PartialKhatriRao(status.factors, i);
296
                              mttkrp(mv.tnsDims, status.factors, mv.tns_mat[i], i, get_num_threads(),
       mv.mttkrp[i]);
297
                              mv.cwise_factor_product = PartialCwiseProd(mv.factor_T_factor, i);
298
299
                               // Update factor
300
                              update_factor(i, mv, status);
301
302
                               // Cost function Computation
303
                              if(i == lastFactor)
                                   cost_function(mv, status);
304
305
306
                          status.rel_costFunction = status.f_value/sqrt(status.frob_tns);
if(status.options.normalization && !mv.all_orthogonal)
307
308
                              \label{eq:normalize} Normalize (\texttt{mv.weight\_factor}, \ \texttt{static\_cast} < \texttt{int} > \texttt{(R)}, \ \texttt{mv.factor\_T\_factor},
309
       status.factors);
310
311
                          // ---- Terminating condition ----
312
                          if (status.rel_costFunction < status.options.threshold_error || status.ao_iter >=
        status.options.max_iter)
313
314
                               if (status.options.writeToFile)
315
                                  writeFactorsToFile(status);
316
                              break;
317
                          }
318
319
                          if (status.options.acceleration)
320
321
                              mv.norm factors = status.factors;
322
                               // ---- Acceleration Step --
323
                               if (status.ao_iter > 1)
324
                                   line_search_accel(mv, status);
325
326
                              mv.old factors = mv.norm factors:
327
328
                      } // end of while
329
330
341
                 Status operator()(Tensor_
                                                 const &tnsX,
342
                                     std::size_t const R)
343
                  {
```

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```
344
                  Options
                                    options = MakeOptions<Tensor_,execution::openmp_policy,DefaultValues>();
345
                                    status(options);
346
                  Member_Variables mv;
347
348
                  // extract dimensions from tensor
349
                  mv.tnsDims = tnsX.dimensions();
                  // produce estimate factors using uniform distribution with entries in [0,1].
350
351
                  makeFactors(mv.tnsDims, status.options.constraints, R, status.factors);
352
                  mv.tnsX = tnsX;
353
                  als(R, mv, status);
354
355
                  return status;
356
357
371
                Status operator()(Tensor_
                                               const &tnsX,
372
                                   std::size_t const R,
373
                                   Options
                                               const &options)
374
375
                                    status (options);
376
                  Member_Variables mv;
377
378
                  // extract dimensions from tensor
379
                  mv.tnsDims = tnsX.dimensions();
                  // produce estimate factors using uniform distribution with entries in [0,1].
380
381
                  makeFactors(mv.tnsDims, status.options.constraints, R, status.factors);
382
                  mv.tnsX = tnsX;
383
384
                  switch ( status.options.method )
385
386
                    case Method::als:
387
388
                      als(R, mv, status);
389
                      break;
390
391
                    case Method::rnd:
392
                      break:
                    case Method::bc:
393
394
                      break;
395
                    default:
396
                      break;
397
                  }
398
399
                  return status;
400
                };
401
                                               const &tnsX,
415
                Status operator()(Tensor_
416
                                   std::size_t const R,
417
                                   MatrixArray const &factorsInit)
418
419
                  Options
                                    options = MakeOptions<Tensor .execution::openmp policy.DefaultValues>();
420
                  Status
                                    status (options);
421
                  Member_Variables mv;
422
423
                  status.factors = factorsInit;
                  mv.tnsX = tnsX;
// extract dimensions from tensor
424
                  mv.tnsX
425
                  mv.tnsDims
                                  = tnsX.dimensions();
427
                  als(R, mv, status);
428
429
                  return status;
430
431
448
                Status operator()(Tensor_
                                               const &tnsX,
449
                                   std::size_t const R,
450
                                   Options
                                               const &options,
451
                                   MatrixArray const &factorsInit)
452
                  Status status (options):
453
454
                  Member_Variables mv;
455
456
                  status.factors = factorsInit;
457
                  mv.tnsX
                                  = tnsX;
                   // extract dimensions from tensor
458
                                 = tnsX.dimensions();
459
                  mv.tnsDims
460
461
                   switch ( status.options.method )
462
463
                     case Method::als:
464
465
                      als(R, mv, status);
466
                      break;
467
468
                    case Method::rnd:
469
                      break;
470
                    case Method::bc:
471
                      break;
472
                    default:
```

```
473
                      break;
474
475
476
                  return status;
477
478
                Status operator()(std::array<int, TnsSize> const &tnsDims,
491
492
                                   std::size_t
                                                             const R,
493
                                   std::string
                                                              const &path)
494
                  Options
                                    options = MakeOptions<Tensor_,execution::openmp_policy,DefaultValues>();
495
496
                  Status
                                    status (options);
497
                  Member_Variables mv;
498
499
                  long long int fileSize = 1;
500
                  for(auto &dim : tnsDims)
                    fileSize *= static_cast<long long int>(dim);
501
502
503
                  mv.tnsX.resize(tnsDims);
504
                   // Read the whole Tensor from a file
505
                  read( path,
506
                         fileSize,
507
                         0,
508
                         mv.tnsX
                                   );
509
                  // produce estimate factors using uniform distribution with entries in [0,1].
510
                  makeFactors(tnsDims, status.options.constraints, R, status.factors);
511
                   // mv.tnsDims = tnsDims;
512
                   std::copy(tnsDims.begin(),tnsDims.end(),mv.tnsDims.begin());
513
                  als(R, mv, status);
514
515
                  return status:
516
517
533
                Status operator()(std::array<int, TnsSize> const &tnsDims,
534
                                   std::size_t
                                                              const R,
                                                              const &path,
535
                                   std::string
536
                                                              const &options)
                                   Options
537
538
                                    status (options);
539
                  Member_Variables mv;
540
                  long long int fileSize = 1;
for(auto &dim : tnsDims)
541
542
                    fileSize *= static_cast<long long int>(dim);
543
544
545
                  mv.tnsX.resize(tnsDims);
546
                   // Read the whole Tensor from a file
547
                  read( path,
548
                         fileSize.
549
                         0.
550
                         mv.tnsX
                                  );
551
                   // produce estimate factors using uniform distribution with entries in [0,1].
552
                  makeFactors(tnsDims, status.options.constraints, R, status.factors);
553
                  std::copy(tnsDims.begin(),tnsDims.end(),mv.tnsDims.begin());
554
555
                   switch ( status.options.method )
557
                     case Method::als:
558
559
                       als(R, mv, status);
560
                      break;
561
562
                    case Method::rnd:
563
                      break;
564
                    case Method::bc:
565
                      break;
566
                    default:
567
                      break:
568
569
570
                  return status;
571
572
587
                Status operator()(std::array<int, TnsSize>
                                                                       const &tnsDims.
588
                                   std::size t
                                                                       const R,
                                   std::array<std::string, TnsSize+1> const &paths)
589
590
591
                  Options
                                    options = MakeOptions<Tensor_,execution::openmp_policy,DefaultValues>();
592
                  Status
                                    status(options);
                  Member Variables my:
593
594
595
                  long long int fileSize = 1;
596
                  for(auto &dim : tnsDims)
597
                    fileSize *= static_cast<long long int>(dim);
598
599
                  mv.tnsX.resize(tnsDims);
                  // Read the whole Tensor from a file
600
```

```
601
                   read( paths.front(),
602
                         fileSize,
603
                         Ο,
604
                         mv.tnsX
                                   );
605
                   // Read initialized factors from files
606
                   for (std::size_t i=0; i<TnsSize; ++i)</pre>
607
608
609
                     status.factors[i] = Matrix(tnsDims[i],static_cast<int>(R));
610
                     read( paths[i+1],
                           tnsDims[i]*R,
611
612
                           0.
613
                           status.factors[i] );
614
615
                   std::copy(tnsDims.begin(),tnsDims.end(),mv.tnsDims.begin());
616
617
                  als(R, mv, status);
618
619
                  return status;
620
621
643
                Status operator()(std::array<int, TnsSize>
                                                                         const &tnsDims,
644
                                    std::size_t
                                                                         const R,
                                    std::array<std::string, TnsSize+1> const &paths,
645
646
                                                                         const &options)
                                   Options
647
648
                   Status status(options);
649
                  Member_Variables mv;
650
                  long long int fileSize = 1;
651
652
                   for (auto &dim : tnsDims)
653
                    fileSize *= static_cast<long long int>(dim);
654
655
                  mv.tnsX.resize(tnsDims);
656
                   // Read the whole Tensor from a file
                   read( paths.front(),
657
658
                         fileSize,
659
                         Ο,
660
                         mv.tnsX
                                   );
661
662
                   // Read initialized factors from files
663
                   for(std::size_t i=0; i<TnsSize; ++i)</pre>
664
665
                     status.factors[i] = Matrix(tnsDims[i], static_cast<int>(R));
                     read( paths[i+1],
666
667
                           tnsDims[i]*R,
668
                           0.
669
                           status.factors[i] );
670
671
                   std::copy(tnsDims.begin(),tnsDims.end(),mv.tnsDims.begin());
672
673
                   switch ( status.options.method )
674
675
                     case Method::als:
676
677
                      als(R, mv, status);
678
                      break;
679
680
                     case Method::rnd:
                      break;
681
                     case Method::bc:
682
683
                      break;
684
                     default:
685
                      break;
686
                   }
687
688
                   return status;
689
690
713
                Status operator()(std::array<int, TnsSize>
                                                                       const &tnsDims,
714
                                   std::size_t
715
                                    std::array<std::string, TnsSize> const &true_paths,
716
                                    std::array<std::string, TnsSize> const &init_paths,
717
                                    Options
                                                                      const &options)
718
719
                  Status status (options);
720
                  Member_Variables mv;
721
                   for(std::size_t i=0; i<TnsSize; ++i)</pre>
722
723
                    mv.true_factors[i] = Matrix(tnsDims[i], static_cast<int>(R));
724
725
                     status.factors[i] = Matrix(tnsDims[i], static_cast<int>(R));
726
727
                     // Read initialized factors from files
728
                     read( true_paths[i],
729
                           tnsDims[i] *R,
730
                           Ο,
```

```
mv.true_factors[i] );
                     // Read initialized factors from files
733
                     read( init_paths[i],
734
                           tnsDims[i]*R,
735
736
                           status.factors[i] );
737
738
                   std::copy(tnsDims.begin(),tnsDims.end(),mv.tnsDims.begin());
739
740
                   switch ( status.options.method )
741
742
                     case Method::als:
743
744
                       als_true_factors(R, mv, status);
745
746
747
                     case Method::rnd:
748
                       break;
                     case Method::bc:
                       break;
751
                     default:
752
                       break;
753
754
755
                   return status;
757
      } // end namespace internal
} // end namespace v1
758
759
760 } // end namespace partensor
761
```

8.15 CwiseProd.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
```

Functions

template < typename... Matrices >
 Matrix CwiseProd (Matrix const &mat1, Matrix const &mat2, Matrices const &... mats)
 Element Wise product among Matrices.

8.15.1 Detailed Description

Implements the element wise product among two or more Matrices using the Eigen function cwiseProduct.

8.15.2 Function Documentation

8.15.2.1 CwiseProd()

Element Wise product among Matrices.

Expand implementation of Eigen cwiseProduct (element wise product) for two or more Matrices.

8.16 CwiseProd.hpp 195

Template Parameters

Matrices	A template parameter pack (stl variadic) type, with possible multiple Matrices.	
----------	---	--

Parameters

mat1	[in] A partensor::Matrix.
mat2	[in] A partensor::Matrix.
mats	[in] Possible 0 or more A partensor Matrices.

Returns

Returns the result Matrix with the element wise product among the given matrices.

8.16 CwiseProd.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
24 #ifndef PARTENSOR_CWISE_PROD_HPP
25 #define PARTENSOR_CWISE_PROD_HPP
26
27 #include "PARTENSOR_basic.hpp"
29 namespace partensor {
30
31
    inline namespace v1 {
      48
49
50
51
                       Matrices const &... mats )
53
        if constexpr (sizeof... (mats) == 0)
54
          return mat1.cwiseProduct(mat2);
55
56
59
         auto _temp = CwiseProd(mat2, mats...);
60
          return CwiseProd(mat1, _temp);
61
62
        }
63
   } // end namespace v1
67 } // end namespace partensor
69 #endif // PARTENSOR_CWISE_PROD_HPP
```

8.17 DataGeneration.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
#include "unsupported/Eigen/CXX11/src/Tensor/TensorRandom.h"
#include "PartialKhatriRao.hpp"
#include "TensorOperations.hpp"
#include "DimTrees.hpp"
#include "Constants.hpp"
#include <time.h>
#include <cassert>
```

Functions

· void generateRandomMatrix (Matrix &mtx)

Fills a Matrix with pseudo random data.

• template<typename Tensor_>

void generateRandomTensor (Tensor_ &tnsX, unsigned const distribution=0)

Fills a Tensor with pseudo random data.

template<std::size_t _TnsSize>

Tensor< static_cast< int >(_TnsSize)> generateTensor (std::array< Tensor< 2 >, _TnsSize > &factor ← Array)

Computes the Tensor from an array of factors.

template<std::size_t Size>

Matrix generateTensor (std::size_t const mode, std::array < Matrix, Size > const &factorArray)

Computes the matriced Tensor from an array of factors.

template<std::size_t_TnsSize, typename Dimensions, typename FactorType >
 void makeFactors (Dimensions const &tnsDims, std::array< Constraint, _TnsSize > const &constraints, int const R, std::array< FactorType, _TnsSize > &factorArray)

Creates an stl array, where Matrices-Factors are stored.

 $\bullet \ \ template < std::size_t _TnsSize >$

void makeTensor (std::array< int, _TnsSize > const &tnsDims, std::array< Constraint, _TnsSize > const &constraints, std::size_t const R, Tensor< static_cast< int >(_TnsSize)> &tnsX)

Initialize a Tensor with constraints applied.

8.17.1 Detailed Description

Includes a variety of functions, that either create synthetic data or reform them.

8.17.2 Function Documentation

8.17.2.1 generateRandomMatrix()

Fills a Matrix with pseudo random data.

Generate synthetic-random Matrix in uniform distribution with numbers in [0,1].

Parameters

```
mtx [in,out] The Matrix, where the data will be stored.
```

Note

mtx must initiallized before the function call.

8.17.2.2 generateRandomTensor()

```
void partensor::generateRandomTensor (  \label{tensor} \mbox{Tensor} \_ \& \ tnsX, \\ \mbox{unsigned const} \ distribution = 0 \ )
```

Fills a Tensor with pseudo random data.

Generates synthetic-random data for a Tensor based on a distribution. The distribution can be either uniform or normal.

Template Parameters

Tensor⊷	Type(data type and order) of input Tensor tnsX. Tensor_must be Tensor <order>, where</order>
_	order must be in range of [3-8].

Parameters

tnsX	[in,out] The given Tensor to be filled with data, based on distribution.
distribution	[in] If 0 data the data are chosen from a Uniform distribution in range [0,1], else in Normal
	distribution with mean=0 and standard deviation()=1. The default is Uniform distribution.

Note

tnsX must be initialized before the function call.

8.17.2.3 generateTensor() [1/2]

Computes the Tensor from an array of factors.

If there are factors saved in an stl array, then <code>generateTensor</code>, can be used to produce the matricized Tensor. It computes the matricized Tensor, from contraction of all factors in <code>factorArray</code>.

Template Parameters

_TnsSize Tensor Order of the Ter	sor.
------------------------------------	------

Parameters

factorArray	[in] An stl array with all Factors of type Tensor<2>.
iactori iiraj	[[] / 00 ± aa, a a a a a

Returns

The generated Tensor from the factorArray.

8.17.2.4 generateTensor() [2/2]

Computes the matriced Tensor from an array of factors.

If there are factors saved in an stl array, then <code>generateTensor</code>, can be used to produce the matricized Tensor. It computes the matricized Tensor, from the <code>Khatri-Rao</code> product of factors, based on the chosen <code>mode</code> for the matricization.

Template Parameters

MatrixArray	An array container with Matrices of Matrix type.
-------------	--

Parameters

mode	[in] The dimension, in which the matricized Tensor will be returned.
factorArray	[in] The array with the factors of Matrix type, where its size must be equal to Tensor order.

Returns

The Tensor matricization based on the factors.

8.17.2.5 makeFactors()

Creates an stl array, where Matrices-Factors are stored.

Creates a pseudo-random stl array with Matrices-Factors. These factors can be of type either Matrix or FactorDimTree. Also, there can be applied different constraints to each factor, specified in Constraint enumeration from Constants.hpp.

An array container with the dimension per factor is needed and the variable \mathbb{R} , which indicates the number of columns of each factor.

Template Parameters

_TnsSize	Essentially tensor order, but also the size of constraints and factorArray arrays.
Dimensions	Array container for tnsDims.
FactorType	The type for factorArray and the generated Factors, either Eigen Matrix or
	FactorDimTree.

Parameters

tnsDims	[in] The row dimension for each factor.
constraints	[in] The Constraint to apply to each Factor, check Constants.hpp.
R	[in] Rank of factorization (Number of columns in each Matrix or FactorDimTree).
factorArray	[int,out] An stl array containing all factors with type FactorType.

8.17.2.6 makeTensor()

```
void partensor::makeTensor (
    std::array< int, _TnsSize > const & tnsDims,
    std::array< Constraint, _TnsSize > const & constraints,
    std::size_t const R,
    Tensor< static_cast< int >(_TnsSize)> & tnsX )
```

Initialize a Tensor with constraints applied.

Creates a tensor tnsX, with dimensions specified in tnsDims. In order to create tnsX, some factors will be created. The number of factors being created is equal to tnsDims size. On each factor can be applied a constraint of type Constraint. Check Constants.hpp for the other constraints. Default value is nonnegative constraint. Also, the rank R, of these factors is needed.

Template Parameters

_TnsSize	Size of the tnsDims, constraints arrays and the number of tnsX dimensions.
----------	--

Parameters

tnsDims	[in] stl array with each dimension for tnsX.
constraints	[in] The constraints to be applied in on each factor that will be used to generate tnsX.
R	[in] Essentially, the number of columns for each factor.
tnsX	[in,out] The tensor to be created based on the other parameters. It is a Tensor type.

8.18 DataGeneration.hpp

Go to the documentation of this file.

```
37 // Use (void) to silent unused warnings.
38 #define assertm(exp, msg) assert(((void)msg, exp))
39
40 namespace partensor
41 {
42
54
            void generateRandomMatrix(Matrix &mtx)
55
                    int m = mtx.rows();
int n = mtx.cols();
56
57
                    assertm(m>0 && n>0, "Rows and columns must be greater than 1 in generateRandomMatrix\n");
58
59
                    std::srand((unsigned int) time(NULL)+std::rand());
60
61
62
                    mtx = (Matrix::Random(m, n) + Matrix::Ones(m, n))/2;
63
            }
64
81
            template<typename Tensor_>
            void generateRandomTensor( Tensor_
                                                         &tnsX,
                                         unsigned const distribution = 0 )
83
84
                    using DataType = typename TensorTraits<Tensor_>::DataType;
std::srand((unsigned int) time(NULL)+std::rand());
8.5
86
88
                    if(distribution == 0)// uniform distribution with numbers in [0,1]
89
                    {
90
                             tnsX.template setRandom<Eigen::internal::UniformRandomGenerator<DataType»();</pre>
91
                    else if (distribution == 1) // normal distribution with mean = 0 and deviation() = 1
92
93
                    {
94
                             tnsX.template setRandom<Eigen::internal::NormalRandomGenerator<DataType»();</pre>
95
96
97
                             throw std::runtime_error("Choose correct distribution in
98
       generateRandomTensor().\n");
99
                    }
100
101
120
             template<std::size_t Size>
121
             Matrix generateTensor( std::size_t
                                                               const mode.
                                                           std::array<Matrix,Size> const &factorArray)
122
123
124
                     if (mode > Size-1) { throw std::runtime_error("Mode must be in [0,factorArray.Size) in
       generateTensor().\n"); }
125
126
                     Matrix partial_krao = PartialKhatriRao(factorArray, mode);
                     return (factorArray[mode] * partial_krao.transpose());
127
128
             }
129
144
             template<std::size_t _TnsSize>
145
             Tensor<static_cast<int>(_TnsSize) > generateTensor( std::array<Tensor<2>,_TnsSize> &factorArray)
146
                     static_assert(_TnsSize>0, "Tensor cannot be scalar in generateTensor()!\n");
147
148
149
                     using MatrixArray = std::array<Tensor<2>,_TnsSize>;
150
                      // same for all factors
151
                      const std::size_t R = factorArray[0].dimension(1);
152
                      // Initialize Core Tensor for PARAFAC
153
                     std::array<int,_TnsSize> dim;
154
                                                i = 0;
                     int
155
                     constexpr int
                                                w = 1;
156
157
                     Tensor<static_cast<int>(_TnsSize)>
                                                              tnsX;
158
                     Tensor<static_cast<int>(_TnsSize)>
                                                              Temp_X;
159
                     std::fill(dim.begin(), dim.end(), R);
160
161
                     IdentityTensorGen(dim, tnsX);
162
163
                     std::array<Eigen::IndexPair<int>, 1> product_dims;
164
165
                     for(typename MatrixArray::reverse_iterator it=factorArray.rbegin(); it !=
       factorArray.rend(); ++it)
166
                     {
167
                              product_dims = { Eigen::IndexPair<int>(w,i) };
168
169
                              Temp_X = (*it).contract(tnsX, product_dims);
170
                              tnsX
                                     = Temp_X;
171
                              i++:
172
                      }
173
                     return tnsX;
174
175
176
             #ifndef DOXYGEN_SHOULD_SKIP_THIS
             template <std::size_t idx, std::size_t _TnsSize>
void fillDimTreeFactors_Matrix( std::array<Matrix, _TnsSize>
192
193
                                                                                     const &factorArrav.
```

```
194
                                                                                std::array<Constraint, _TnsSize>
          const &constraints,
                                                                                 std::array<FactorDimTree,</pre>
195
       _TnsSize>
                        &factorDimTreeArray )
196
            {
197
                     const Matrix
                                                             & factor
                                                                              = factorArrav[idx];
                                                             &_factorDimTree = factorDimTreeArray[idx];
198
                     FactorDimTree
199
                     std::array<Eigen::IndexPair<int>, 1>
                                                              product_dims
                                                                             = { Eigen::IndexPair<int>(0, 0) };
200
201
                     const int rows = _factor.rows();
                     const int cols = _factor.cols();
202
203
204
                     factorDimTree.factor.resize(rows,cols);
205
                     _factorDimTree.gramian.resize(cols,cols);
                     _factorDimTree.constraint = constraints[idx];
_factorDimTree.factor = matrixToTensor(_factor, rows, cols);
_factorDimTree.gramian = _factorDimTree.factor.contract(_factorDimTree.factor,
206
207
208
       product dims);
209
210
                     if constexpr (idx+1 < _TnsSize)</pre>
211
212
                             fillDimTreeFactors_Matrix<idx + 1, _TnsSize>(factorArray, constraints,
       factorDimTreeArray);
213
                    }
214
215
             #endif // DOXYGEN_SHOULD_SKIP_THIS
216
217
             #ifndef DOXYGEN_SHOULD_SKIP_THIS
234
             template <std::size_t idx, std::size_t _TnsSize>
            void fillDimTreeFactors_Tensor( std::array<Tensor<2>, _TnsSize>
235
                                                                                    const &factorArray,
236
                                                                                std::arrav<Constraint, TnsSize>
          const &constraints,
237
                                                                                std::array<FactorDimTree,
       _TnsSize>
                        &factorDimTreeArray )
238
            {
                     const Tensor<2>
239
                                                             &_factor
                                                                              = factorArray[idx];
                                                              &_factorDimTree = factorDimTreeArray[idx];
240
                     FactorDimTree
241
                     std::array<Eigen::IndexPair<int>, 1>
                                                             product_dims = { Eigen::IndexPair<int>(0, 0) };
242
243
                     const int rows = _factor.dimension(0); // rows
244
                     const int cols = _factor.dimension(1); // cols
245
                     _factorDimTree.factor.resize(rows,cols);
246
247
                     _factorDimTree.gramian.resize(cols,cols);
248
                     _factorDimTree.constraint = constraints[idx];
249
                     _factorDimTree.factor
                                               = _factor;
250
                      _factorDimTree.gramian
                                              = _factorDimTree.factor.contract(_factorDimTree.factor,
       product_dims);
251
252
                     if constexpr (idx+1 < TnsSize)
253
                     {
                              fillDimTreeFactors_Tensor<idx + 1, _TnsSize>(factorArray, constraints,
254
       factorDimTreeArray);
255
                    }
256
             #endif // DOXYGEN_SHOULD_SKIP_THIS
257
258
             #ifndef DOXYGEN_SHOULD_SKIP_THIS
259
281
             template <std::size_t _TnsSize, typename FactorType>
282
            void fillDimTreeFactors( std::array<FactorType, _TnsSize> const &factorArray,
283
                                       std::array<Constraint, _TnsSize> const &constraints,
284
                                                                std::array<FactorDimTree, _TnsSize>
       &factorDimTreeArray )
285
286
                     constexpr bool check = (std::is_same_v<FactorType,Matrix> ||
287
                                              std::is_same_v<FactorType,Tensor<2»);</pre>
                     static_assert(check, "Factors must be of type Matrix or Tensor<2>,
288
       fillDimTreeFactors() \n");
289
290
                     if constexpr (std::is_same_v<FactorType,Matrix>)
291
                             fillDimTreeFactors_Matrix<0,_TnsSize>(factorArray, constraints,
       factorDimTreeArray);
292
                         fillDimTreeFactors_Tensor<0,_TnsSize>(factorArray, constraints, factorDimTreeArray);
293
294
295
             #endif // DOXYGEN SHOULD SKIP THIS
296
297
             #ifndef DOXYGEN_SHOULD_SKIP_THIS
313
             template<std::size_t _TnsSize>
314
            void CpdGen( std::array<FactorDimTree,_TnsSize>
                                                                      &FactorArray.
315
                                                                                                     const R,
                                       int
316
                                       Tensor<static_cast<int>(_TnsSize)>
                                                                                 &tnsX)
317
318
                     static_assert(_TnsSize>0, "Tensor cannot be scalar in CpdGen()!\n");
319
320
                     assertm(R>0, "Variable R - factor column must be greater than one in CpdGen()!\n");
321
```

```
322
                    using MatrixArray = std::array<FactorDimTree,_TnsSize>;
323
                     // Initialize Core Tensor for PARAFAC
324
                     std::array<int,_TnsSize> dim;
                                             i = 0;
w = 1;
325
                    int.
                    constexpr int
326
327
                    Tensor<static_cast<int>(_TnsSize)> Temp_X;
328
329
                     std::array<Eigen::IndexPair<int>, 1> product_dims;
330
331
                     std::fill(dim.begin(), dim.end(), R);
332
                    IdentityTensorGen(dim, tnsX);
333
                    for(typename MatrixArray::reverse_iterator it=FactorArray.rbegin(); it !=
334
       FactorArray.rend(); ++it)
335
336
                             product_dims = { Eigen::IndexPair<int>(w,i) };
337
                             Temp_X = (it->factor).contract(tnsX, product_dims);
338
                                   = Temp_X;
339
                             tnsX
340
                             i++;
341
342
            #endif // DOXYGEN SHOULD SKIP THIS
343
344
345
            #ifndef DOXYGEN_SHOULD_SKIP_THIS
            template<std::size_t idx, std::size_t _TnsSize, typename Dimensions>
360
361
            void makeFactors_Matrix( Dimensions
                                                                                        const &tnsDims,
362
                                                               std::array<Constraint,_TnsSize> const
       &constraints,
363
       const R.
364
                                                               std::array<Matrix,_TnsSize>
       &factorArray )
365
366
                    Matrix &_factor = factorArray[idx];
                     _factor.resize(tnsDims[idx], R);
367
368
                    generateRandomMatrix(_factor);
369
370
                     switch(constraints[idx])
371
372
                             case Constraint::unconstrained:
373
374
                                     break:
375
376
                             case Constraint::nonnegativity:
377
378
                                     Matrix Zeros = Matrix::Zero(_factor.rows(),_factor.cols());
379
                                     _factor = _factor.cwiseMax(Zeros);
380
                                     break:
381
382
                             case Constraint::orthogonality:
383
384
                                     Eigen::JacobiSVD<Matrix> svd(_factor, Eigen::ComputeThinU |
       Eigen::ComputeThinV);
385
                                      _factor = svd.matrixU();
386
                                     break;
387
388
                             case Constraint::sparsity:
389
390
                                     break;
391
392
                             default: // in case of Constraint::constant
393
394
                                     break;
395
396
                     }
397
398
                     if constexpr (idx+1 < TnsSize)
399
                     {
400
                             makeFactors_Matrix<idx + 1, _TnsSize>(tnsDims, constraints, R, factorArray);
401
402
403
            #endif // DOXYGEN_SHOULD_SKIP_THIS
404
            #ifndef DOXYGEN_SHOULD_SKIP_THIS
405
423
            template<std::size_t idx, std::size_t _TnsSize, typename Dimensions>
424
            void makeFactors_Tensor( Dimensions
                                                                        const &tnsDims,
425
                                                               std::array<Constraint,_TnsSize> const
       &constraints,
426
                                                               int
                                                                                                  const. R.
                                                               std::array<Tensor<2>,_TnsSize>
427
       &factorArray )
428
429
                    Tensor<2> &_factor = factorArray[idx];
430
                     factor.resize(tnsDims[idx],R);
431
432
                    generateRandomTensor(factor);
```

```
433
434
                     switch(constraints[idx])
435
436
                             case Constraint::unconstrained:
437
438
                                     break:
439
440
                             case Constraint::nonnegativity:
441
                                      _factor = (_factor.abs()).eval();
442
443
                                     break:
444
445
                             case Constraint::orthogonality:
446
447
                                     Matrix _mtx = tensorToMatrix(_factor, tnsDims[idx], R);
448
                                     Eigen::JacobiSVD<Matrix> svd( mtx, Eigen::ComputeThinU |
449
       Eigen::ComputeThinV);
450
                                     _mtx = svd.matrixU();
451
452
                                      _factor = matrixToTensor(_mtx, tnsDims[idx], R);
453
454
                             case Constraint::sparsity:
455
456
457
                                     break;
458
459
                             default: // in case of Constraint::constant
460
461
                                     break:
462
463
                     }
464
465
                     if constexpr (idx+1 < _TnsSize)</pre>
466
                             makeFactors_Tensor<idx + 1, _TnsSize>(tnsDims, constraints, R, factorArray);
467
468
                     }
469
470
            #endif // DOXYGEN_SHOULD_SKIP_THIS
471
            #ifndef DOXYGEN_SHOULD_SKIP_THIS
472
            template<std::size_t idx, std::size_t _TnsSize, typename Dimensions>
487
            void makeFactors_DimTree( Dimensions
488
                                                                            const &tnsDims.
489
                                                                 std::array<Constraint,_TnsSize>
                                                                                                     const
       &constraints,
490
                                                                                                     const R,
491
                                                                 std::array<FactorDimTree,_TnsSize>
       &factorArray )
492
            {
493
                     FactorDimTree
                                                           & factor
                                                                         = factorArrav[idx];
494
                    std::array<Eigen::IndexPair<int>, 1> product_dims = { Eigen::IndexPair<int>(0, 0) };
495
496
                    _factor.factor.resize(tnsDims[idx],R);
497
                    _factor.gramian.resize(R,R);
498
                     _factor.constraint = constraints[idx];
499
500
                     generateRandomTensor(_factor.factor);
501
502
                     switch(constraints[idx])
503
504
                             case Constraint::unconstrained:
505
506
                                     break;
507
508
                             case Constraint::nonnegativity:
509
                             _factor.factor = (_factor.factor.abs()).eval();
510
511
                             break:
512
513
                             case Constraint::orthogonality:
514
515
                                     Matrix _mtx = tensorToMatrix(_factor.factor, tnsDims[idx], R);
516
                                     Eigen::JacobiSVD<Matrix> svd(_mtx, Eigen::ComputeThinU |
517
       Eigen::ComputeThinV);
518
                                     _mtx = svd.matrixU();
519
520
                                     _factor.factor = matrixToTensor(_mtx, tnsDims[idx], R);
521
                             break:
522
523
                             case Constraint::sparsity:
524
525
526
527
                             default: // in case of Constraint::constant
528
529
                                     break:
```

```
530
531
532
                    _factor.gramian = _factor.factor.contract(_factor.factor, product_dims);
533
534
                    if constexpr (idx+1 < TnsSize)</pre>
535
                            makeFactors_DimTree<idx + 1, _TnsSize>(tnsDims, constraints, R, factorArray);
536
537
538
539
            #endif // DOXYGEN SHOULD SKIP THIS
540
            template<std::size_t _TnsSize, typename Dimensions, typename FactorType>
564
            void makeFactors ( Dimensions
565
                                                                const &tnsDims,
566
                                               std::array<Constraint,_TnsSize> const &constraints,
567
                                               int
                                                                                const R,
                                                                                      &factorArray )
568
                                               std::array<FactorType,_TnsSize>
569
                    constexpr bool check = (std::is_same_v<FactorType,Matrix> ||
570
571
                                             std::is_same_v<FactorType,Tensor<2» ||
572
       std::is_same_v<FactorType,FactorDimTree>);
573
                    static_assert(check, "Factors must be of type Matrix, Tensor<2> or FactorDimTree,
       makeFactors()\n");
574
575
                    if constexpr (std::is_same_v<FactorType,Matrix>)
576
                            makeFactors_Matrix<0, _TnsSize>(tnsDims, constraints, R, factorArray);
577
                    else if constexpr (std::is_same_v<FactorType,Tensor<2»)</pre>
578
                            makeFactors_Tensor<0, _TnsSize>(tnsDims, constraints, R, factorArray);
579
                    else
580
                            makeFactors_DimTree<0, _TnsSize>(tnsDims, constraints, R, factorArray);
581
582
604
            template <std::size_t _TnsSize>
605
            void makeTensor( std::array<int,_TnsSize>
                                                                  const &tnsDims,
606
                              std::array<Constraint,_TnsSize>
                                                                  const &constraints,
607
                              std::size t
                                                                  const
                                                                         R,
608
                                              Tensor<static_cast<int>(_TnsSize)>
609
            {
610
                    static_assert(_TnsSize>0, "Tensor cannot be scalar in makeTensor()!\n");
611
                    assertm(R>0, "Variable R - factor column must be greater than one in makeTensor()!\n");
612
613
                    using MatrixArray = typename TensorTraits<Tensor<_TnsSize>>::MatrixArray;
614
615
616
                    MatrixArray true_factors;
617
            MatrixArray gramians;
                    Matrix
618
                                 matricized_tensor;
619
620
                    tnsX.resize(tnsDims);
621
                    makeFactors(tnsDims, constraints, R, true_factors);
622
                    for (std::size_t i=0; i<_TnsSize; ++i)</pre>
623
624
                            gramians[i].noalias() = true_factors[i].transpose() * true_factors[i];
625
            }
                    // Normalize(R, gramians, true_factors);
626
                    matricized_tensor = generateTensor(0, true_factors);
627
                                      = matrixToTensor(matricized_tensor, tnsDims);
628
                    tnsX
629
630
631
            #ifndef DOXYGEN_SHOULD_SKIP_THIS
655
            template <std::size t TnsSize>
656
            void makeTensor( std::array<int,_TnsSize>
                                                                 const &tnsDims,
                              std::array<Constraint,_TnsSize>
657
                                                                 const &constraints,
658
                                                                  const R,
                              std::size_t
659
                                              std::array<Matrix,_TnsSize>
                                                                                         &true_factors,
660
                                              Tensor<static_cast<int>(_TnsSize)>
                                                                                         &tnsX)
661
            {
                    static_assert(_TnsSize>0, "Tensor cannot be scalar in makeTensor()!\n");
662
663
664
                    assertm(R>0, "Variable R - factor column must be greater than one in makeTensor()!\n");
665
666
                    using MatrixArray = typename TensorTraits<Tensor<_TnsSize>::MatrixArray;
667
668
            MatrixArray gramians;
                    Matrix
669
                                 matricized_tensor;
670
671
                    tnsX.resize(tnsDims);
672
                    makeFactors (tnsDims, constraints, R, true_factors);
673
674
                    for (std::size t i=0; i < TnsSize; ++i)</pre>
675
            {
676
                            gramians[i].noalias() = true_factors[i].transpose() * true_factors[i];
677
678
                    matricized_tensor = generateTensor(0, true_factors);
679
                                      = matrixToTensor(matricized tensor, tnsDims);
680
                    tnsX
```

```
681
682
             #endif // DOXYGEN_SHOULD_SKIP_THIS
683
684
             #ifndef DOXYGEN SHOULD SKIP THIS
700
             template<typename Dimensions, typename MatrixArray>
void generateFactors( std::size_t const rank,
701
702
                                     Dimensions const &tnsDims,
703
                                                           unsigned
                                                                       const distribution,
704
                                                           MatrixArray
                                                                           &factorArray)
705
706
                     using Matrix = typename MatrixArrayTraits<MatrixArray>::value_type;
707
708
                     constexpr std::size_t TnsSize = MatrixArrayTraits<MatrixArray>::Size;
709
710
                      std::srand((unsigned int) time(NULL)+std::rand());
711
712
                      switch(distribution)
713
                               case 0: // uniform distribution with numbers in [-1,1]
714
715
                                       for(std::size_t i=0; i<TnsSize; i++) { factorArray[i] =</pre>
       Matrix::Random(tnsDims[i], rank); }
716
717
718
                              case 1: // uniform distribution with numbers in [0,1]
719
                                       for(std::size_t i=0; i<TnsSize; i++) { factorArray[i] =</pre>
720
        (Matrix::Random(tnsDims[i], rank) + Matrix::Ones(tnsDims[i], rank))/2; }
721
                                       break;
722
723
                              case 2: // normal distribution with mean = 0 and deviation() = 1
724
725
                                       std::random_device rd;
726
                                       std::mt19937 e2(rd());
727
                                       std::normal_distribution<> dist(0.0, 1.0);
728
                                       for(std::size_t i=0; i<TnsSize; i++)</pre>
729
730
                                                factorArray[i] = Matrix(tnsDims[i],rank);
731
                                       for(std::size_t j=0; j<static_cast<std::size_t>(tnsDims[i]); j++)
732
733
                                                         for(std::size_t k=0; k<rank; k++)</pre>
734
735
                                                factorArray[i](j,k) = dist(e2);
736
737
                                       }
738
739
                                       break;
740
741
                              default:
742
                              {
743
                                       break:
744
745
746
747
             #endif // DOXYGEN SHOULD SKIP THIS
748
             #ifndef DOXYGEN_SHOULD_SKIP_THIS
749
761
             template<typename Dimensions, typename Tensor_>
762
             void customTensor ( Dimensions const &tns_dim,
763
764
765
                     static constexpr std::size_t TnsSize = TensorTraits<Tensor_>::TnsSize;
766
767
                      tnsX.resize(tns_dim);
768
                      int count = 0;
769
770
                      if constexpr (TnsSize == 3)
771
772
                               for (int k=0: k < tns dim[2]: k++)
773
774
                                       for(int j=0; j<tns_dim[1]; j++)</pre>
775
776
                                                for(int i=0; i<tns_dim[0]; i++)</pre>
777
778
                                                                 tnsX(i,j,k) = count+1;
779
                                                                 count++;
780
781
782
783
784
                      else if constexpr (TnsSize == 4)
785
786
                              for (int 1=0; 1<tns_dim[3]; 1++)</pre>
787
788
             for(int k=0; k<tns_dim[2]; k++)</pre>
789
790
               for(int j=0; j<tns_dim[1]; j++)</pre>
791
```

```
for (int i=0; i<tns_dim[0]; i++)</pre>
793
794
                      tnsX(i,j,k,l) = count+1;
795
796
797
799
800
                       else if constexpr (TnsSize == 5)
801
802
                               for (int m=0; m<tns_dim[4]; m++)</pre>
803
804
             for(int l=0; l<tns_dim[3]; l++)</pre>
805
806
                for(int k=0; k<tns_dim[2]; k++)</pre>
807
808
                  for (int j=0; j<tns_dim[1]; j++)</pre>
809
810
                    for(int i=0; i<tns_dim[0]; i++)</pre>
812
                         tnsX(i,j,k,l,m) = count+1;
813
814
                        count++;
815
816
818
819
820
             #endif // DOXYGEN_SHOULD_SKIP_THIS
821
822
824 } // end namespace partensor
826 #endif // end of PARTENSOR_DATA_GENERATION_HPP
```

8.19 DimTrees.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
#include "TensorOperations.hpp"
#include "Constants.hpp"
```

Classes

```
    struct ExprNode< _LabelSetSize, _ParLabelSetSize, _RootSize >
```

- struct ExprTree < _TnsSize >
- struct FactorDimTree
- struct I_TnsNode
- struct TnsNode
 TnsSize >
- struct TnsNode< 0 >

Functions

```
    template<std::size_t_TreeDim>
        I_TnsNode * search_leaf (int const key, ExprTree< _TreeDim > &tree)
```

8.19.1 Detailed Description

Implementation of Dimension Trees functionality.

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8.19.2 Function Documentation

8.19.2.1 search_leaf()

Searches in whole tree to find the ExprNode with the key. Make use of SearchKey.

Parameters

key	[in] Searching key value
tree	[in,out] Expression tree

Returns

The ExprNode in the specified tree, that has key.

8.20 DimTrees.hpp

Go to the documentation of this file.

```
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
22 #ifndef DIM_TREES_HPP
23 #define DIM_TREES_HPP
25 #include "PARTENSOR_basic.hpp"
26 #include "TensorOperations.hpp"
27 #include "Constants.hpp"
28
29 namespace partensor
     struct FactorDimTree;
37
     struct I_TnsNode
38
      using DataType = DefaultDataType;
std::size_t    TnsSize;
39
43
        I_TnsNode(std::size_t _TnsSize) : TnsSize(_TnsSize)
49
       virtual I_TnsNode *Parent() = 0;
53
       virtual I_TnsNode *Left() = 0;
virtual I_TnsNode *Right() = 0;
57
61
62
       virtual bool Updated()
70
       virtual void SetOutdated() = 0;
71
75
                                              Key()
       virtual int
                                                          = 0;
76
       virtual Tensor<2>
                                              \&Gramian() = 0;
80
85
       virtual void
                                              \star TnsDims() = 0;
86
                                              *LabelSet() = 0;
90
       virtual void
91
95
       virtual void
                                              *DeltaSet() = 0;
96
        virtual void
                                               \star TensorX() = 0;
101
106
        virtual I_TnsNode *SearchKey (int const key
107
```

) = 0;

```
114
        virtual void
                            UpdateTree(int const num_factors, int const id, FactorDimTree *factors) = 0;
115
116
      };
117
122
      template <std::size_t _TnsSize>
123
      struct InsNode : I InsNode
124
125
         static constexpr std::size_t TnsSize = _TnsSize;
                                        IsNull = false;
126
         static constexpr bool
        using DataType = I_TnsNode::DataType;
using Tensor_Type = Tensor<static_cast<int>(TnsSize)>;
128
129
        using Hessian_Type = Tensor<2>;
130
131
132
                           mTnsX;
        Tensor_Type
133
         Hessian_Type
                           mGramian;
                            mKey;
134
135
        hoo1
                           mUpdated;
140
         TnsNode() : I_TnsNode(TnsSize), mKey(0), mUpdated(false)
141
         { }
142
147
        bool Updated() override
148
149
          return mUpdated;
150
151
155
         void SetOutdated() override
156
157
           if (mUpdated)
158
159
             if ( !Left() && !Right() )
160
            {
161
               mUpdated = false;
162
163
             else
164
               Left()->SetOutdated():
165
               Right()->SetOutdated();
166
167
               mUpdated = false;
168
169
          }
170
        }
171
175
        int Key() override
176
177
          return mKey;
178
179
183
        Hessian_Type &Gramian() override
184
185
          return mGramian:
186
187
193
        void *TensorX() override
194
195
          return &mTnsX:
        }
196
197
198
      };
199
203
      template <>
      struct TnsNode<0> : public I_TnsNode
2.04
205
        static constexpr std::size_t TnsSize = 0;
static constexpr bool IsNull = true;
206
207
209
         using DataType = I_TnsNode::DataType;
        using Tensor_Type = Tensor<0>;
210
215
        template <typename N> \,
        TnsNode(N par = nullptr) : I_TnsNode(TnsSize)
216
217
        { (void) par; }
218
        I_TnsNode *Parent() override { return nullptr; }
I_TnsNode *Left () override { return nullptr; }
I_TnsNode *Right () override { return nullptr; }
220
222
224
225
226
                     SetOutdated() override { throw std::runtime_error("SetOutdated()");
         void
227
                                  override { throw std::runtime_error("Updated()");
        bool
                     Updated()
                                    override
228
                                                { throw std::runtime_error("Key()");
         int
                     Key()
229
        void
                   *TnsDims()
                                     override
                                                { throw std::runtime_error("TnsDims()");
230
        void
                   *LabelSet()
                                    override
                                                { throw std::runtime_error("LabelSet()");
                                                { throw std::runtime_error("DeltaSet()");
                   *DeltaSet()
231
        void
                                    override
                                                { throw std::runtime_error("Gramian()");
232
        Tensor<2> &Gramian()
                                    override
                 *TensorX()
233
         void
                                    override { throw std::runtime_error("TensorX()");
       void     UpdateTree(int const, int const, FactorDimTree *) override {
     throw
std::runtime_error("UpdateTree()");
}
        I_TnsNode *SearchKey (int const
246
                                                                            ) override { throw
       std::runtime_error("SearchKey()");
247
      };
```

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```
248
249
      using NullTensorType = TnsNode<0>::Tensor Type;
250
      template <std::size_t _LabelSetSize, std::size_t _ParLabelSetSize, std::size_t _RootSize>
struct ExprNode : public TnsNode<_LabelSetSize == _RootSize ? _LabelSetSize : _LabelSetSize + 1>
2.57
258
259
260
        using DataType = typename I_TnsNode::DataType;
261
262
         //static_assert(LabelSetSize != 0, "Error in expansion!");
        static constexpr std::size_t LabelSetSize = _LabelSetSize; static constexpr std::size_t ParLabelSetSize = _ParLabelSetSize; static constexpr std::size_t RootSize
263
264
265
267
                                               = LabelSetSize == RootSize;
        static constexpr bool IsRoot
        static constexpr bool IsFirstChild = ParLabelSetSize == RootSize;
268
269
         static constexpr bool IsLeaf
                                              = LabelSetSize == 1;
271
        static constexpr std::size_t BrotherLabelSetSize = IsRoot ? 0 : ParLabelSetSize - LabelSetSize;
272
        static constexpr std::size t TnsSize
                                                               = LabelSetSize == RootSize ? LabelSetSize :
       LabelSetSize + 1;
273
        static constexpr std::size_t ParTnsSize
                                                               = IsRoot ? 0 : (IsFirstChild ? ParLabelSetSize :
       ParLabelSetSize+1);
274
        static constexpr std::size_t DIM_HALF_SIZE
                                                               = (1+LabelSetSize)/2;
        static constexpr std::size_t DIM_LEFT_SIZE
275
                                                               = IsLeaf ? 0 : DIM HALF SIZE;
        static constexpr std::size_t DIM_RIGHT_SIZE
                                                               = IsLeaf ? 0 : LabelSetSize - DIM_LEFT_SIZE;
278
        std::array<int,TnsSize>
                                                mTnsDims:
279
         std::array<int,LabelSetSize>
                                                mLabelSet;
        std::array<int,BrotherLabelSetSize> mDeltaSet;
280
282
        using Tns_Node_Type = TnsNode<TnsSize>;
283
        using Parent_Tns_Node_Type = TnsNode<ParTnsSize>;
                                  = ExprNode<LabelSetSize,ParLabelSetSize,RootSize>;
= std::conditional_t<IsLeaf, TnsNode<0>,
        using Node_Type
284
285
               Left_Node_Type
       ExprNode<DIM_LEFT_SIZE,LabelSetSize,RootSize>>;
286
        using Right_Node_Type
                                      = std::conditional t<IsLeaf, TnsNode<0>,
       ExprNode<DIM_RIGHT_SIZE, LabelSetSize, RootSize>>;
287
288
                                    mParLabelSetSize;
         // const int
289
         // const int
                                    mParParLabelSetSize;
290
        // const std::ptrdiff_t mParOffset;
291
                                = typename Tns_Node_Type::Tensor_Type;
= typename Tns_Node_Type::Hessian_Type;
292
        using Tensor Type
293
        using Hessian_Type
        using Parent_Tensor_Type = typename Parent_Tns_Node_Type::Tensor_Type;
294
295
296
        using Tns_Node_Type::mTnsX;
2.97
        using Tns_Node_Type::mGramian;
        using Tns_Node_Type::mKey;
298
299
        using Tns_Node_Type::mUpdated;
300
301
         I_TnsNode
                                    left;
302
        Left_Node_Type
303
        Right_Node_Type
                                    right:
         ExprNode() : TnsNode<TnsSize>(),
308
                       // mParLabelSetSize(0),
309
                       // mParParLabelSetSize(0),
310
                       // mParOffset(0),
311
312
                       parent (nullptr),
313
                       left (this),
314
                       right (this)
315
316
          static_assert(IsRoot, "Wrong expansion!");
317
318
319
        template <std::size_t _ParLabelSetSize2, std::size_t _ParParLabelSetSize, std::size_t _RootSize2>
320
         friend struct ExprNode;
321
322
326
         template <std::size_t _ParLabelSetSize2, std::size_t _ParParLabelSetSize, std::size_t _RootSize2>
327
         ExprNode(ExprNode<_ParLabelSetSize2,_ParParLabelSetSize,_RootSize2> *parent_) :
                                   TnsNode<TnsSize>(),
328
329
                                   // mParLabelSetSize(_ParLabelSetSize2),
                                   // mParParLabelSetSize( ParParLabelSetSize).
330
                                    // mParOffset(reinterpret_cast<char*>(parent_) -
331
       reinterpret_cast<char*>(this)),
                                  parent (parent_) ,
332
333
                                   left(this),
334
                                   right (this)
335
          static_assert(_ParLabelSetSize2 == ParLabelSetSize, "Wrong expansion!");
336
                                              == RootSize,
337
           static_assert(_RootSize2
                                                                    "Wrong expansion!");
           static_assert(_ParLabelSetSize2 != 0,
338
                                                                    "Wrong expansion!");
339
340
      public:
341
342
```

```
350
        void *TnsDims()
351
352
          return &mTnsDims;
353
354
360
        void *LabelSet()
361
362
          return &mLabelSet;
363
364
370
        void *DeltaSet()
371
372
         return &mDeltaSet;
373
374
383
        I_TnsNode *SearchKey (int const aKey)
384
385
          auto length = LabelSetSize;
          if (length > 1)
386
387
388
           if (aKey <= mKey)</pre>
389
              return Left() -> SearchKey(aKey);
            else
390
391
             return Right()->SearchKey(aKey);
392
393
          else
394
395
            if (aKey == mKey)
396
             return this;
            else
397
398
             return nullptr:
399
         }
400
401
                             { return IsRoot ? nullptr : parent; } { return IsLeaf ? nullptr : &left; }
406
        I_TnsNode *Parent()
412
        I TnsNode *Left ()
        I_TnsNode *Right ()
                             { return IsLeaf ? nullptr : &right; }
418
419
420
421
         \star Computes the N mode product of a tensor with a matrix.
422
423
         * @tparam _LabelSetSize
                                         Size of the LabelSet of @c this node.
                                         Size of the LabelSet of the parent node.
         * @tparam _ParLabelSetSize
424
         * @tparam _RootSize
* @param aFactor
                                         Size of the LabelSet of the root node.
425
                                         Factor, of type @c FactorDimTree, to use
426
427
                                         for tree mode N product.
428
         * @param aNumFactors [in]
                                         Total number of factors.
                               [in] Identification of the updating factor @c aFactor.
[in,out] Gramian matrix of the node.
                         [in]
429
         * @param id
         * @param aGramian
430
         \star @param aDeltaSet [in,out] Label set of the brother node after the N-mode product.
431
                              [in,out] @c stl with the dimensions of the final Tensor.
432
         * @param aTnsDims
433
434
         \star @returns A @c TnsNode of @c ParTnsSize is returned.
435
        Parent_Tensor_Type TreeMode_N_Product(FactorDimTree
436
                                                                                      *const aFactor,
437
                                                 int
                                                                                       const aNumFactors,
438
                                                                                              id,
                                                 int
                                                                                       const
                                                                                       const &aTnsDims,
439
                                                 std::array<int,ParTnsSize>
440
                                                 Hessian_Type
                                                                                         &aGramian,
441
                                                 std::array<int,BrotherLabelSetSize>
                                                                                              &aDeltaSet
                                                                                                              );
442
443
444
        * Interface of @c TTV product computation, between a tensor and a matrix.
         * @tparam _LabelSetSize Size of the LabelSet of @c this node.
445
446
         * @tparam _ParLabelSetSize
                                         Size of the LabelSet of the parent node
447
         * @tparam _RootSize
                                         Size of the LabelSet of the root node.
448
         * @param aFactor
                                [in]
                                         Factor (of type @c FactorDimTree) to use for @c TTV product.
                                         Total number of factors.
         * @param aNumFactors [in]
449
450
         * @param id
                                         Identification of the updating factor.
                                [in]
451
         * @param aDeltaSet
                               [in]
                                         @c stl with the Label set of the brother @c ExprNode
452
                                         after the @c TTV product of size @c BrotherLabelSetSize.
453
         * @param aX_partial [in]
                                         @c Tensor used for @c TTV product.
454
         * @param aTnsDims [in,out] @c stl with the dimensions of the computed Tensor
455
                                         of size @c ParTnsSize.
         * @param aGramian
                               [in,out] Gramian matrix of the @c ExprNode.
456
457
458
         * @returns A @c TnsNode with size equal to @c TnsSize.
459
460
        Tensor_Type TTVs
                                               ( FactorDimTree
                                                                                      *const aFactor,
461
                                                                                       const aNumFactors.
                                                 int
462
                                                                                               id,
                                                 int
                                                                                       const
463
                                                 std::array<int,BrotherLabelSetSize> const &aDeltaSet,
                                                 Parent_Tensor_Type
464
                                                                                       const &aX_partial,
465
                                                 std::array<int,ParTnsSize>
                                                                                       const &aTnsDims,
466
                                                 Hessian_Type
                                                                                              &aGramian
467
        /*
468
```

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```
469
         \star Computes the TTV product of a tensor with a matrix, using recursion.
470
471
         * @tparam _LabelSetSize
                                           Size of the LabelSet of @c this node.
         * @tparam _ParLabelSetSize Size of the LabelSet of the parent node. 
* @tparam _RootSize Size of the LabelSet of the root node.
472
473
         * @tparam _RootSize
* @tparam DeltaSetSize
474
                                            Size of the DeltaSset of this node.
475
         * @tparam ResTnsSize
                                            Order of the resulting @c Tensor.
476
                                            Order of the parent's @c Tensor.
         * @tparam ResParTnsSize
         * @param it [in]
* @param aX_partial [in]
                                            Factor (of @c FactorDimTree type) to use for @c TTV product.
477
                                            @c Tensor for @c TTV product.
Dimension for @c TTV product, based on being a Left
478
479
         * @param aContractDim [in]
480
                                             or Right child.
481
         * @param aTnsDims
                                 [in,out] @c stl @c array with the dimensions of the computed Tensor
                                            of size @c ResParTnsSize.
482
         * @param aGramian [in,out] Gramian matrix of the @c ExprNode.

* @param aX_result [in,out] The result of TTV ( @c Tensor ) of size @c ResTnsSize.
483
484
485
486
        template <std::size_t DeltaSetSize, std::size_t ResTnsSize, std::size_t ResParTnsSize>
                                                                                                 *const it,
487
                   TTVs_util
                                                 ( FactorDimTree
        void
488
                                                     Tensor<static_cast<int>(ResParTnsSize)> const &aX_partial,
489
       aContractDim,
490
                                                     std::array<int,ResParTnsSize>
                                                                                                  const &aTnsDims,
491
                                                     Hessian Type
                                                                                                         &aGramian.
492
                                                     Tensor<static_cast<int>(ResTnsSize)>
                                                                                                        &aX_result
       );
493
494
495
         \star Updates the factors in each node until computing the leaf nodes and their
496
         * @c Eigen @c Tensors. Based on the position of the node chooses to execute
497
         * @c TreeMode N Product or @c TTV. Works in recursive wav.
498
499
         * @tparam _LabelSetSize
                                            Size of the LabelSet.
500
         * @tparam _ParLabelSetSize
                                           Size of the LabelSet of the parent node.
501
         * @tparam _RootSize
                                           Size of the LabelSet of the root node.
         * @param aNumFactors [in]
502
                                           Total number of factors.
                            [in] Identification of the upd
r [in,out] The factor to be updated.
503
                                            Identification of the updating factor.
         * @param id
504
         * @param aFactor
505
506
        void UpdateTree(int const aNumFactors, int const id, FactorDimTree *aFactor) override;
507
      } ;
508
509
510
       * typedef for zero order tensor.
       * @tparam TreeDim Tensor Order.
511
512
513
      template <std::size_t _TreeDim>
514
      using NullExprNode = ExprNode<0,1,_TreeDim>;
515
520
      template <std::size t TnsSize>
521
      struct ExprTree
522
523
        static_assert(_TnsSize >= 1, "Expansion problem in ExprTree!");
524
        525
        static constexpr bool
        using RootExprNode = ExprNode<TnsSize,0,TnsSize>;
using DataType = typename RootExprNode::DataType;
527
528
529
530
        RootExprNode root;
541
        template<typename Array>
        void Create( std::array<int,RootExprNode::LabelSetSize>
542
                                                                            %aLabelSet.
                                                                     const &aTnsDims,
543
                      Array
544
                                                                      const R,
                       int
545
                      Tensor<static cast<int>(TnsSize)>
                                                                      const &aTnsX
546
          constexpr bool IsLeaf = RootExprNode::IsLeaf;
constexpr bool IsRoot = RootExprNode::IsRoot;
547
548
549
550
          static_assert(! (IsLeaf && IsRoot), "Tree expression with 1 dimension!");
551
                                            = RootExprNode::DIM_HALF_SIZE;
552
          constexpr std::size_t vHalf
553
          constexpr std::size_t vLabelSetSize = RootExprNode::LabelSetSize;
554
555
          root.mUpdated = true;
                          = aTnsX;
556
          root.mTnsX
          std::copy(aTnsDims.begin(),
557
                                                         aTnsDims.begin()+TnsSize, root.mTnsDims.begin());
558
           root.mLabelSet = aLabelSet;
559
          root.mGramian.setConstant(1);
560
561
           // Create left child
          std::copy(aLabelSet.begin(),
                                                         aLabelSet.begin()+vHalf, root.left.mLabelSet.begin());
562
                                                          aLabelSet.end(), root.left.mDeltaSet.begin());
aTnsDims.begin()+vHalf, root.left.mTnsDims.begin()+1);
563
          std::copy(aLabelSet.end()-(TnsSize-vHalf), aLabelSet.end(),
          std::copy(aTnsDims.begin(),
root.left.mTnsDims.front() = R;
564
565
566
          RandomTensorGen(root.left.mTnsDims, root.left.mTnsX);
567
          // Create right child
568
```

```
569
                 std::copy(aLabelSet.end()-(TnsSize-vHalf), aLabelSet.end(),
             root.right.mLabelSet.begin());
570
                 std::copy(aLabelSet.begin(),
                                                                                                aLabelSet.begin()+vHalf,
            root.right.mDeltaSet.begin());
                 std::copy(aTnsDims.begin()+vHalf,
571
                                                                                               aTnsDims.begin()+vLabelSetSize,
             root.right.mTnsDims.begin()+1);
                  root.right.mTnsDims.front() = R;
572
573
                  RandomTensorGen(root.right.mTnsDims, root.right.mTnsX);
574
575
                  // Set key in root node
                 root.mKey = root.left.mLabelSet[vHalf-1];
576
577
                 Create(root.left.mTnsDims, R, root.left);
Create(root.right.mTnsDims, R, root.right);
578
579
580
581
589
              template<typename Array, typename ExprNode>
590
              void Create ( Array
                                                                            const &aTnsDims,
                                                                                                      // not used in leaf nodes.
                                      [[maybe_unused]] int const R,
591
592
                                      ExprNode
                                                                                       &expr
593
594
                  static_assert(!std::is_same_v<ExprNode,NullExprNode<TnsSize», "Expansion problem!");</pre>
595
                  using Expr_Node_Type = ExprNode;
596
597
598
                  constexpr bool IsLeaf
                                                                                  = Expr_Node_Type::IsLeaf;
599
                  constexpr std::size_t vExprTnsSize = Expr_Node_Type::TnsSize;
600
601
                  if constexpr (!IsLeaf)
602
603
                    constexpr std::size t vHalf
                                                                                      = Expr Node Type::DIM HALF SIZE;
604
                     constexpr std::size_t vLabelSetSize = Expr_Node_Type::LabelSetSize;
605
606
                     // Create left child
607
                     std::copy(expr.mLabelSet.begin(),
                                                                                                                          expr.mLabelSet.begin()+vHalf,
            expr.left.mLabelSet.begin());
608
                     std::copy(expr.mLabelSet.end()-(vExprTnsSize-vHalf-1), expr.mLabelSet.end(),
            expr.left.mDeltaSet.begin());
609
                     std::copy(aTnsDims.begin(),
                                                                                                                          aTnsDims.begin()+vHalf+1.
             expr.left.mTnsDims.begin());
610
                     RandomTensorGen(expr.left.mTnsDims, expr.left.mTnsX);
611
                     // Create right child
612
613
                     std::copy(expr.mLabelSet.end()-(vExprTnsSize-vHalf-1), expr.mLabelSet.end(),
            expr.right.mLabelSet.begin());
614
                    std::copy(expr.mLabelSet.begin(),
                                                                                                                          expr.mLabelSet.begin()+vHalf,
             expr.right.mDeltaSet.begin());
615
                    std::copy(aTnsDims.begin()+vHalf+1,
                                                                                                                         aTnsDims.begin()+vLabelSetSize+1,
            expr.right.mTnsDims.begin()+1);
616
                     expr.right.mTnsDims.front() = R;
617
                     RandomTensorGen(expr.right.mTnsDims, expr.right.mTnsX);
618
619
                    expr.mKey = expr.left.mLabelSet[vHalf-1];
620
                     Create(expr.left.mTnsDims, R, expr.left);
621
622
                     Create(expr.right.mTnsDims, R, expr.right);
623
624
625
626
                     expr.mKey = expr.mLabelSet[0];
62.7
628
629
630
          };
631
632
633
            * ExprTree with no nodes.
634
635
          template <>
636
          struct ExprTree<0>
637
638
             static constexpr bool IsNull = true;
639
          };
640
645
          struct FactorDimTree : public Factor<Tensor<2>
646
647
                  TnsNode<1>
648
                  FactorDimTree() : leaf(nullptr)
649
650
651
          };
652
           template <std::size_t _LabelSetSize, std::size_t _ParLabelSetSize, std::size_t _RootSize>
668
669
           typename ExprNode<_LabelSetSize,_ParLabelSetSize,_RootSize>::Parent_Tensor_Type
670
           {\tt ExprNode<\_LabelSetSize,\_ParLabelSetSize,\_RootSize>:: TreeMode\_N\_Product (\ FactorDimTreeMode\_N\_Product) (\ FactorDimTreeM
                    *const aFactor,
671
                                                                                                                                              int
```

8.20 DimTrees.hpp 213

```
const aNumFactors,
672
            const id,
673
                                                                                 std::array<int,ParTnsSize>
            const &aTnsDims,
674
                                                                                 Hessian Type
                  &aGramian,
675
       std::array<int,BrotherLabelSetSize>
                                                  &aDeltaSet
676
677
        int
                                vContractDim:
678
        Parent_Tensor_Type
                               vX_partial;
679
        FactorDimTree
                              *it;
680
        constexpr std::size_t aDeltaSetSize = BrotherLabelSetSize-1;
681
682
        static_assert(!IsRoot, "TreeMode_N_Product() must not be called on root node!");
683
684
        const std::size t
                                              R = aFactor->gramian.dimension(0);
        std::array<int,ParTnsSize>
685
                                              vTnsDims;
686
        std::array<Eigen::IndexPair<int>, 1> product_dims;
687
688
        if (this == Parent()->Left())
689
690
         it.
                       = aFactor+aNumFactors-id-1;
691
          vContractDim = RootSize-1;
692
          std::copy(mDeltaSet.begin(), mDeltaSet.begin()+aDeltaSetSize, aDeltaSet.begin());
693
694
          std::copy(aTnsDims.begin(), aTnsDims.end()-1, vTnsDims.begin()+1);
695
          vTnsDims.front() = R;
696
697
        else
698
699
          it
                       = aFactor-id;
700
          vContractDim = 0;
701
          \verb|std::copy(mDeltaSet.end()-aDeltaSetSize, mDeltaSet.end(), aDeltaSet.begin())|; \\
702
          std::copy(aTnsDims.begin()+1, aTnsDims.end(), vTnsDims.begin()+1);
703
          vTnsDims.front() = R;
704
705
706
                    = (*it).gramian;
        aGramian
707
        product_dims = { Eigen::IndexPair<int>(0, vContractDim) };
708
709
        vX_partial.resize(vTnsDims);
710
        vX_partial = it->factor.contract(*reinterpret_cast<Parent_Tensor_Type *>(Parent()->TensorX()),
       product_dims);
711
712
        return vX_partial;
713
714
      template <std::size_t _LabelSetSize, std::size_t _ParLabelSetSize, std::size_t _RootSize>
template <std::size_t DeltaSetSize, std::size_t ResTnsSize, std::size_t ResParTnsSize>
732
733
734
735
      *const it,
736
       Tensor<static cast<int>(ResParTnsSize)> const &aX partial,
737
         const aContractDim.
738
                                                                        std::array<int,ResParTnsSize>
         const &aTnsDims,
739
                                                                        Hessian Type
               &aGramian,
740
                                                                        Tensor<static_cast<int> (ResTnsSize) >
               &aX result
741
742
        constexpr int _ResParTnsSize = ResParTnsSize - 1;
743
744
        using Result Tensor Type = Tensor < ResParTnsSize>;
745
746
        std::array<int,static_cast<std::size_t>(_ResParTnsSize)> vTnsDims;
747
        const std::size_t R = aGramian.dimension(0);
748
749
        aGramian *= (*it).gramian;
                                    // Hadamard Product.
750
751
        // Allocate the reduction result
752
        if (this == Parent()->Right()) // Right Child
753
        {
754
          std::copy(aTnsDims.end()-_ResParTnsSize+1, aTnsDims.end(), vTnsDims.begin()+1);
755
          vTnsDims.front() = R;
756
757
                                         // Left Child
        else
758
759
          // 10 TTV
760
          if constexpr (IsFirstChild)
761
            // First Child and First TTV
762
763
            if constexpr (DeltaSetSize == BrotherLabelSetSize - 1)
```

```
764
               std::copy(aTnsDims.begin(), aTnsDims.begin()+_LabelSetSize, vTnsDims.begin()+1);
765
766
               if constexpr (_ResParTnsSize - _LabelSetSize > 0)
                 std::copy(aTnsDims.end() - (_ResParTnsSize - _LabelSetSize), aTnsDims.end(),
767
       vTnsDims.begin()+_LabelSetSize+1);
768
               vTnsDims.front() = R;
769
770
             else
771
772
               std::copy(aTnsDims.begin(), aTnsDims.begin()+_LabelSetSize+1, vTnsDims.begin());
               if constexpr (_ResParTnsSize - _LabelSetSize > 0)
    std::copy(aTnsDims.end() - (_ResParTnsSize - _LabelSetSize) + 1, aTnsDims.end(),
773
774
       vTnsDims.begin()+_LabelSetSize+1);
775
            }
776
777
778
           else
779
             std::copy(aTnsDims.begin(), aTnsDims.begin()+_LabelSetSize+1, vTnsDims.begin());
             if constexpr (_ResParTnsSize - _LabelSetSize > 0)
    std::copy(aTnsDims.end() - (_ResParTnsSize - _LabelSetSize) + 1, aTnsDims.end(),
780
781
        vTnsDims.begin()+_LabelSetSize+1);
782
        }
783
784
785
         // Apply reduction
         Result_Tensor_Type
786
                              vTnsX;
787
         vTnsX.resize(vTnsDims);
788
789
         TensorPartialProduct_R<ResParTnsSize,_ResParTnsSize>(aX_partial, it->factor, 0, aContractDim,
       &vTnsX);
790
791
         // Update tensor orders
792
         if constexpr (_ResParTnsSize > ResTnsSize)
793
794
          TTVs_util<DeltaSetSize-1,ResTnsSize>(it+1, vTnsX, aContractDim, vTnsDims, aGramian, aX_result);
795
796
        else
797
798
          aX_result = vTnsX;
799
800
801
      template <std::size_t _LabelSetSize, std::size_t _ParLabelSetSize, std::size_t _RootSize>
819
      typename ExprNode<_LabelSetSize,_ParLabelSetSize,_RootSize>::Tensor_Type
ExprNode<_LabelSetSize,_ParLabelSetSize,_RootSize>::TTVs(FactorDimTree
820
821
                                                                                                              *const
       aFactor,
822
                                                                                                               const
       aNumFactors,
823
                                                                       int
                                                                                                               const
       id.
824
                                                                      std::array<int,BrotherLabelSetSize> const
        &aDeltaSet,
825
                                                                      Parent_Tensor_Type
                                                                                                                const
       &aX_partial,
826
                                                                      std::array<int,ParTnsSize>
                                                                                                               const
       &aTnsDims,
827
                                                                      Hessian_Type
       &aGramian
828
829
        using Result_Tensor_Type = ExprNode<_LabelSetSize,_ParLabelSetSize,_RootSize>::Tensor_Type;
830
831
        constexpr std::size t vDeltaSetSize = IsFirstChild ? BrotherLabelSetSize - 1 : BrotherLabelSetSize;
832
833
        static_assert( (vDeltaSetSize+TnsSize) == ParTnsSize, "Wrong call!" );
834
835
        int vContractDim = (this == Parent()->Right()) ? 0 : LabelSetSize;
836
837
        FactorDimTree *it:
838
839
         it = aFactor;
                                        \ensuremath{//} TODO \, There is no range check for it !
840
         assert(aDeltaSet[0] - 1 < aNumFactors);</pre>
841
         it = aFactor + (aDeltaSet[0] - id - 1);
842
843
         Result_Tensor_Type vResTensor;
844
845
        TTVs_util<vDeltaSetSize,TnsSize>(it, aX_partial, vContractDim, aTnsDims, aGramian, vResTensor);
846
847
        return vResTensor;
848
      }
849
862
      template <std::size t LabelSetSize, std::size t ParLabelSetSize, std::size t RootSize>
      void ExprNode<_LabelSetSize,_ParLabelSetSize,_RootSize>::UpdateTree(int const aNumFactors, int const
863
       id, FactorDimTree *aFactor)
864
865
         if (mUpdated) // Root is always mUpdated == true
866
           if constexpr (!IsRoot)
867
```

```
left.SetOutdated();
869
870
871
            if constexpr (!IsLeaf)
872
873
              if (left.mUpdated)
874
               left.SetOutdated();
875
              else if (right.mUpdated)
876
               right.SetOutdated();
877
         }
878
879
880
        else
881
882
          Parent()->UpdateTree(aNumFactors, id, aFactor);
883
          int R = mTnsDims.back();
884
885
                                                vGramian(R,R);
          Hessian Type
886
          Tensor_Type
                                                vX_temp;
          Parent_Tensor_Type
                                                vX_partial;
888
889
          std::array<int, ParTnsSize>
          std::array<int, BrotherLabelSetSize> vDeltaSet;
890
891
892
          std::size_t vDeltaSetSize = (IsFirstChild) ? BrotherLabelSetSize-1 : BrotherLabelSetSize;
894
          vTnsDims = *reinterpret_cast<std::array<int, ParTnsSize> *>(Parent()->TnsDims());
895
896
          if constexpr (IsFirstChild)
          { \  \  \, //\  \, \text{Case: leaf is a child of the root: mode n product is required}
897
898
           vX_partial = TreeMode_N_Product(aFactor, aNumFactors, id, vTnsDims, vGramian, vDeltaSet);
899
900
901
902
            std::copy(mDeltaSet.begin(), mDeltaSet.begin()+vDeltaSetSize, vDeltaSet.begin());
903
            vX_partial = *reinterpret_cast<Parent_Tensor_Type *>(Parent()->TensorX());
           vGramian = Parent()->Gramian();
904
906
907
          if constexpr (TnsSize == ParTnsSize)
908
909
            vX_temp = vX_partial;
910
911
          else if constexpr (!IsRoot)
913
            if (vDeltaSetSize > 0)
914
915
             vX_temp = TTVs(aFactor, aNumFactors, id, vDeltaSet, vX_partial, vTnsDims, vGramian); // TODO
       check for bad allocation
916
               // TODO check all paths
917
918
          else
919
920
           // TODO Now???
921
922
923
         // Update the current tree node
924
                  = vX_temp;
          mGramian = vGramian;
mUpdated = true;
925
926
92.7
928
929
939
      template<std::size_t _TreeDim>
940
      I_TnsNode *search_leaf(int const key, ExprTree<_TreeDim> &tree)
941
       if constexpr (_TreeDim >= 0)
942
943
         return tree.root.SearchKey(key);
944
       else
945
         return nullptr;
946
947
948 } // end namespace partensor
950 #endif // end of DIM_TREES_HPP
```

8.21 execution.hpp File Reference

```
#include <type_traits>
```

8.21.1 Detailed Description

execution namespace defines the execution policies that partensor library implements.

8.22 execution.hpp

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Go to the documentation of this file.

```
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
16 /***************
24 #ifndef PARTENSOR_EXECUTION_HPP
25 #define PARTENSOR_EXECUTION_HPP
27 #include <type_traits>
28
29 namespace partensor::execution {
30 inline namespace v1 {
31
32 class sequenced_policy
33
34 public:
    // For internal use only
35
36
    static constexpr std::false_type __allow_unsequenced()
37
       return std::false_type{};
39
40
41
     static constexpr std::false_type __allow_vector()
42
43
      return std::false_type{};
44
46
    static constexpr std::false_type __allow_parallel()
47
48
      return std::false_type{};
49
50
51
     static constexpr std::false_type __allow_cuda()
52
53
      return std::false_type{};
54
55
    static constexpr std::false_type __allow_openmpi()
56
58
       return std::false_type{};
59
60
    static constexpr std::false_type __allow_openmp()
61
62
63
       return std::false_type{};
65 };
66
67
  class parallel_policy
68
69 public:
    // For internal use only
71
     static constexpr std::false_type __allow_unsequenced()
72
      return std::false_type{};
73
74
75
     static constexpr std::false_type __allow_vector()
77
78
       return std::false_type{};
    }
79
80
    static constexpr std::true_type __allow_parallel()
81
       return std::true_type{};
84
85
    static constexpr std::false_type __allow_cuda()
86
87
       return std::false_type{};
90
91
     static constexpr std::false_type __allow_openmpi()
```

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```
return std::false_type{};
95
96
    static constexpr std::false_type __allow_openmp()
97
98
      return std::false type{};
99
100 };
101
102 class parallel_unsequenced_policy
103 {
104 public:
      // For internal use only
105
106
      static constexpr std::true_type __allow_unsequenced()
107
108
          return std::true_type{};
109
110
111
      static constexpr std::true_type __allow_vector()
112
113
       return std::true_type{};
114
115
      static constexpr std::true_type __allow_parallel()
116
117
118
       return std::true_type{};
119
120
121
      static constexpr std::false_type __allow_cuda()
122
123
       return std::false_type{};
124
125
126
      static constexpr std::false_type __allow_openmpi()
127
128
       return std::false_type{};
129
130
131
      static constexpr std::false_type __allow_openmp()
132
133
       return std::false_type{};
     }
134
135 };
136
137 class unsequenced_policy
138 {
139 public:
140
      // For internal use only
141
      static constexpr std::true_type __allow_unsequenced()
142
143
       return std::true_type{};
144
145
      static constexpr std::true_type __allow_vector()
146
147
       return std::true_type{};
148
      static constexpr std::false_type __allow_parallel()
150
151
       return std::false_type{};
152
153
154
      static constexpr std::false_type __allow_cuda()
155
156
       return std::false_type{};
157
158
159
      static constexpr std::false_type __allow_openmpi()
160
161
       return std::false type{};
162
163
164
      static constexpr std::false_type __allow_openmp()
165
       return std::false_type{};
166
167
168 };
169
170 class cuda_policy
171 {
172 public:
173
     // For internal use only
174
      static constexpr std::false_type __allow_unsequenced()
175
176
        return std::false_type{};
177
178
179
      static constexpr std::false_type __allow_vector()
```

```
180
      {
181
       return std::false_type{};
182
183
184
      static constexpr std::false_type __allow_parallel()
185
186
       return std::false_type{};
187
188
189
      static constexpr std::true_type __allow_cuda()
190
191
       return std::true_type{};
192
193
194
      static constexpr std::false_type __allow_openmpi()
195
196
       return std::false_type{};
      }
197
198
199
      static constexpr std::false_type __allow_openmp()
200
201
        return std::false_type{};
     }
2.02
203 };
204
205 class openmpi_policy
206 {
207 public:
208
      // For internal use only
209
      static constexpr std::false_type __allow_unsequenced()
210
211
       return std::false_type{};
212
213
214
      static constexpr std::false_type __allow_vector()
215
216
       return std::false_type{};
217
218
219
      static constexpr std::false_type __allow_parallel()
220
2.2.1
       return std::false_type{};
222
223
224
      static constexpr std::false_type __allow_cuda()
225
226
       return std::false_type{};
227
228
229
      static constexpr std::true_type __allow_openmpi()
230
231
       return std::true_type{};
232
233
234
      static constexpr std::false_type __allow_openmp()
235
236
       return std::false_type{};
237
238 };
239
240 class openmp_policy
241 {
242 public:
243
    // For internal use only
244
      static constexpr std::false_type __allow_unsequenced()
245
246
       return std::false_type{};
247
248
249
      static constexpr std::false_type __allow_vector()
250
2.51
       return std::false_type{};
      }
2.52
253
254
      static constexpr std::false_type __allow_parallel()
255
256
       return std::false_type{};
257
258
259
      static constexpr std::false_type __allow_cuda()
260
261
       return std::false_type{};
262
263
264
      static constexpr std::false_type __allow_openmpi()
265
266
       return std::false_type{};
```

```
267
      }
269
      static constexpr std::true_type __allow_openmp()
270
271
        return std::true_type{};
272
      }
273 };
274
275 constexpr sequenced_policy
276 constexpr parallel_policy
                                          par{};
277 constexpr parallel_unsequenced_policy par_unseq{};
278 constexpr unsequenced_policy
                                          unseq{};
279 constexpr cuda_policy
280 constexpr openmpi_policy
281 constexpr openmp_policy
282
283 template <class T>
284 struct is_execution_policy : std::false_type
285 { };
286
287 template <>
288 struct is_execution_policy<sequenced_policy> : std::true_type
289 { };
290
291 template <>
292 struct is_execution_policy<parallel_policy> : std::true_type
293 { };
294
295 template <>
296 struct is_execution_policy<parallel_unsequenced_policy> : std::true_type
297 { };
298
299 template <>
300 struct is_execution_policy<unsequenced_policy> : std::true_type
301 { };
302
303 template <>
304 struct is_execution_policy<cuda_policy> : std::true_type
305 { };
306
307 template <>
308 struct is_execution_policy<openmpi_policy> : std::true_type
309 { };
310
311 template <>
312 struct is_execution_policy<openmp_policy> : std::true_type
313 { };
314
315 template <class T>
316 constexpr bool is execution policy v = is execution policy<T>::value:
318 template <typename P>
319 using execution_policy_t = std::remove_cv_t<std::remove_reference_t<P>;
320
321 } // v1
322
323 namespace internal
324 {
325 template <class ExecPolicy, class T>
326 using enable_if_execution_policy = typename
       std::enable_if<partensor::execution::is_execution_policy<typename
       std::decay<ExecPolicy>::type>::value,T>::type;
327 } // namespace internal
329 } // partensor::execution
330
331 #endif //PARTENSOR EXECUTION HPP
```

8.23 Gtc.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
#include "PartialCwiseProd.hpp"
#include "MTTKRP.hpp"
#include "NesterovMNLS.hpp"
#include "Normalize.hpp"
#include "Timers.hpp"
#include "ReadWrite.hpp"
```

Functions

- template<std::size_t_TnsSize, typename ExecutionPolicy >
 execution::internal::enable_if_execution_policy< ExecutionPolicy, SparseStatus< _TnsSize, execution
 ::execution_policy_t< ExecutionPolicy >, SparseDefaultValues >> gtc (ExecutionPolicy &&, Matrix const
 &Ratings_Base_T, SparseOptions< _TnsSize, execution::execution_policy_t< ExecutionPolicy >, Sparse
 DefaultValues > const &options)
- template<std::size_t_TnsSize, typename ExecutionPolicy >
 execution::internal::enable_if_execution_policy< ExecutionPolicy, SparseStatus< _TnsSize, execution
 ::execution_policy_t< ExecutionPolicy >, SparseDefaultValues >> gtc (ExecutionPolicy &&, Sparse
 Options< _TnsSize, execution::execution_policy_t< ExecutionPolicy >, SparseDefaultValues > const &options)

8.23.1 Detailed Description

Implements the General Tensor Completion(gtc). Make use of spdlog library in order to write output in a log file in ".../log". In case of using parallelism with mpi, then the functions from GtcMpi.hpp will be called.

8.23.2 Function Documentation

8.23.2.1 gtc() [1/2]

Interface of General Tensor Completion(gtc), with the use of an Execution Policy, which can be either sequential, parallel with the use of MPI, or parallel with the use of OpenMP. In order to choose a policy, type execution::mpi or execution::omp. Default value is sequential, in case no ExecutionPolicy is passed.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
Tensor_	Type(data type and order) of input Tensor. Tensor_ must be
	partensor::Tensor <order>, where order must be in range of [3-8].</order>

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.

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Returns

An object of type Status, containing the results of the algorithm.

8.23.2.2 gtc() [2/2]

Interface of General Tensor Completion(gtc), with the use of an Execution Policy, which can be either sequential, parallel with the use of MPI, or parallel with the use of OpenMP. In order to choose a policy, type execution::mpi or execution::omp. Default value is sequential, in case no ExecutionPolicy is passed.

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Returns

An object of type Status, containing the results of the algorithm.

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Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
26 #ifndef PARTENSOR_GTC_HPP
27 #define PARTENSOR_GTC_HPP
29 #include "PARTENSOR_basic.hpp"
30 #include "PartialCwiseProd.hpp"
31 #include "MTTKRP.hpp"
32 #include "NesterovMNLS.hpp"
33 #include "Normalize.hpp
34 #include "Timers.hpp"
35 #include "ReadWrite.hpp"
36
37 namespace partensor
38 {
39
    inline namespace v1
41
      namespace internal
42
```

```
43
         //template <typename ExecutionPolicy, typename Tensor>
         //execution::internal::enable_if_execution_policy<ExecutionPolicy,Tensor>
44
45
         //Status gtc_f(ExecutionPolicy &&, Tensor const &tnsX, std::size_t rank);
46
47
          \star Includes the implementation of General Tensor Completion. Based on the given
48
49
          * parameters one of the overloaded operators will be called.
50
51
         template <std::size_t TnsSize_>
52
         struct GTC_Base
53
           static constexpr std::size_t TnsSize
           static constexpr std::size_t TnsSize = TnsSize_;
static constexpr std::size_t lastFactor = TnsSize - 1;
54
55
           using SparseTensor = typename partensor::SparseTensor<TnsSize_>;
57
58
           using DataType
                              = typename SparseTensorTraits<SparseTensor>::DataType;
59
           using MatrixType
                              = typename SparseTensorTraits<SparseTensor>::MatrixType;
                              = typename SparseTensorTraits<SparseTensor>::Dimensions;
60
           using Dimensions
           using SparseMatrix = typename SparseTensorTraits<SparseTensor>::SparseMatrixType;
61
62
           using LongMatrix = typename SparseTensorTraits<SparseTensor>::LongMatrixType;
           using Constraints = typename SparseTensorTraits<SparseTensor>::Constraints;
           using MatrixArray = typename SparseTensorTraits<SparseTensor>::MatrixArray;
65
66
           using DoubleArray = typename SparseTensorTraits<SparseTensor>::DoubleArray;
67
           using IntArray
                              = typename SparseTensorTraits<SparseTensor>::IntArray;
           template<int mode>
69
70
           void sort_ratings_base_util(Matrix
                                                     const &Ratings_Base_T,
                                        SparseTensor
71
                                                           &tnsX,
72
                                                     const &tnsDims,
                                        IntArray
73
                                        long int
                                                      const nnz)
74
             Matrix ratings_base_temp = Ratings_Base_T;
75
             std::vector<std::vector<double> vectorized ratings base;
76
             vectorized_ratings_base.resize(nnz,std::vector<double>(TnsSize + 1));
78
79
             for (int rows = 0; rows < static_cast<int>(TnsSize) + 1; rows++)
80
               for (int cols = 0; cols < nnz; cols++)</pre>
81
82
83
                 vectorized_ratings_base[cols][rows] = Ratings_Base_T(rows, cols);
               }
85
86
             // Sort
             std::sort(vectorized_ratings_base.begin(), vectorized_ratings_base.end(), SortRows<TnsSize_,
87
       mode, double>):
88
             for (int rows = 0; rows < static_cast<int>(TnsSize) + 1; rows++)
90
91
               for (int cols = 0; cols < nnz; cols++)</pre>
92
                 ratings base_temp(rows, cols) = vectorized_ratings_base[cols][rows];
93
94
95
96
97
             FillSparseMatricization<TnsSize>(tnsX, nnz, ratings_base_temp, tnsDims, mode);
98
             if constexpr (mode+1 < TnsSize)
99
                sort_ratings_base_util<mode+1>(Ratings_Base_T, tnsX, tnsDims, nnz);
100
102
                                                 const &Ratings_Base_T,
103
            void sort_ratings_base(Matrix
104
                                    SparseTensor
                                                        &tnsX.
                                                 const &tnsDims,
                                    IntArray
106
                                    long int
                                                 const nnz)
107
108
              ReserveSparseTensor<TnsSize>(tnsX, tnsDims, nnz);
109
              sort_ratings_base_util<0>(Ratings_Base_T, tnsX, tnsDims, nnz);
110
111
          };
112
113
          template <std::size_t TnsSize_, typename ExecutionPolicy = execution::sequenced_policy>
114
          struct GTC : public GTC_Base<TnsSize_>
115
116
            using
                            GTC_Base<TnsSize_>::TnsSize;
            using
117
                            GTC_Base<TnsSize_>::lastFactor;
            using typename GTC_Base<TnsSize_>::Dimensions;
118
            using typename GTC_Base<TnsSize_>::MatrixArray;
119
            using typename GTC_Base<TnsSize_>::DataType;
120
121
            using typename GTC_Base<TnsSize_>::SparseTensor;
122
            using typename GTC_Base<TnsSize_>::IntArray;
123
            using typename GTC_Base<TnsSize_>::LongMatrix;
124
            using Options =
125
       partensor::SparseOptions<TnsSize_,execution::sequenced_policy,SparseDefaultValues>;
126
            using Status
       partensor::SparseStatus<TnsSize_,execution::sequenced_policy,SparseDefaultValues>;
127
            // Variables that will be used in gtc implementations.
128
            struct Member Variables
129
```

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```
130
               MatrixArray factors_T;
MatrixArray factor_T_factor;
131
132
               MatrixArray mttkrp_T;
133
134
               IntArray
                             tnsDims:
               std::array<std::array<int, TnsSize_ -1>, TnsSize_> offsets;
135
136
137
               MatrixArray norm_factors_T;
138
               MatrixArray old_factors_T;
139
140
               Matrix
                            cwise_factor_product;
141
               SparseTensor tnsX:
142
                             rank;
143
144
               Member_Variables() = default;
145
146
               Member_Variables(int R, IntArray dims) : tnsDims(dims),
147
                                                            rank (R)
148
149
150
               Member_Variables(Member_Variables const &) = default;
151
               Member_Variables (Member_Variables
                                                         &&) = default;
152
               Member_Variables &operator=(Member_Variables const &) = default;
153
               Member_Variables & operator = (Member_Variables
                                                                     &&) = default;
154
155
156
157
158
             \star In case option variable @c writeToFile is enabled, then, before the end
              \star of the algorithm, it writes the resulted factors in files, whose
159
              * paths are specified before compiling in @ options.final_factors_path.
160
161
162
              \star @param st [in] Struct where the returned values of @c Gtc are stored.
163
164
             void writeFactorsToFile(Status const &st)
165
166
               std::size_t size;
167
               for(std::size_t i=0; i<TnsSize; ++i)</pre>
168
               {
169
                 size = st.factors[i].rows() * st.factors[i].cols();
170
                 partensor::write(st.factors[i],
171
                                   st.options.final_factors_paths[i],
172
                                    size):
173
              }
174
175
176
177
             * Compute the cost function value at the end of each outer iteration
178
             * based on the last factor.
179
             * @param mv [in] Struct where ALS variables are stored.
* @param st [in,out] Struct where the returned values of @c Gtc are stored.
180
181
182
                                       In this case the cost function value is updated.
183
             void cost_function(Member_Variables const &mv,
184
185
                                 Status
186
187
              Matrix temp_R_1 (mv.rank, 1);
188
               double temp_1_1 = 0;
189
               st.f_value = 0;
190
191
               std::array<int, TnsSize-1> offsets;
192
               offsets[0] = 1;
193
               for (int j = 1; j < static\_cast < int > (TnsSize) - 1; <math>j++)
194
195
                 offsets[j] = offsets[j - 1] * mv.tnsDims[j-1];
196
               }
197
198
               for (long int i = 0; i < mv.tnsX[lastFactor].outerSize(); ++i)</pre>
199
               {
200
                   int row = 0;
201
                   for (SparseMatrix::InnerIterator it(mv.tnsX[lastFactor], i); it; ++it)
202
203
                        temp_R_1 = mv.factors_T[lastFactor].col(it.col());
       // Select rows of each factor an compute the Hadamard product of the respective row of the Khatri-Rao product, and the row of factor A\_N.
204
205
                        for (int mode_i = static_cast<int>(TnsSize) - 2; mode_i >= 0; mode_i--)
206
                                    = ((it.row()) / offsets[mode_i]) % (mv.tnsDims[mode_i]);
207
208
                            temp_R_1 = temp_R_1.cwiseProduct(mv.factors_T[mode_i].col(row));
209
210
                        temp_1_1 = it.value() - temp_R_1.sum();
                       st.f_value += temp_1_1 * temp_1_1;
211
212
                   }
213
               }
214
215
```

```
216
             \star Compute the cost function value at the end of each outer iteration
217
218
             * based on the last accelerated factor.
219
                                           [in] Struct where ALS variables are stored.
220
             * @param mv
221
             * @param accel factors
                                          [in] Accelerated factors.
222
223
             \star @returns The cost function calculated with the accelerated factors.
224
225
            double accel_cost_function(Member_Variables
                                                                const &mv,
                                                                const &accel_factors)
226
                                        MatrixArray
227
228
              Matrix temp_R_1 (mv.rank, 1);
229
              double temp_1_1 = 0;
230
              double f_value = 0;
231
232
              std::array<int, TnsSize-1> offsets;
              offsets[0] = 1;
233
              for (int j = 1; j < static_cast<int>(TnsSize) - 1; j++)
234
235
              {
                offsets[j] = offsets[j - 1] * mv.tnsDims[j-1];
236
237
              }
238
              for (long int i = 0; i < mv.tnsX[lastFactor].outerSize(); ++i)</pre>
239
240
              {
241
                int row = 0;
                for (SparseMatrix::InnerIterator it(mv.tnsX[lastFactor], i); it; ++it)
242
243
244
                     temp_R_1 = accel_factors[lastFactor].col(it.col());
                     // Select rows of each factor an compute the Hadamard product of the respective row of
245
       the Khatri-Rao product, and the row of factor A_N.
246
                       temp_R_1 = A_N(i_N,:) .* ... .* A_2(i_2,:) .* A_1(i_1,:)
247
                     for (int mode_i = static_cast<int>(TnsSize) - 2; mode_i >= 0; mode_i--)
248
249
                                  = ((it.row()) / offsets[mode_i]) % (mv.tnsDims[mode_i]);
                         temp_R_1 = temp_R_1.cwiseProduct(accel_factors[mode_i].col(row));
250
251
252
                     temp_1_1 = it.value() - temp_R_1.sum();
253
                     f_value += temp_1_1 * temp_1_1;
254
255
2.56
              return f_value;
2.57
258
259
            void calculate_offsets(Member_Variables &mv)
260
261
              for (int idx = 0; idx < static_cast<int>(TnsSize); idx++)
2.62
              {
                mv.offsets[idx][0] = 1;
263
                for (int j = 1, mode = 0; j < static_cast<int>(TnsSize) - 1; j++, mode++)
264
265
266
                  if (idx == mode)
267
268
                    mode++:
269
270
                  mv.offsets[idx][j] = mv.offsets[idx][j - 1] * mv.tnsDims[mode];
271
272
              }
273
            }
274
275
            void unconstraint_update(int
                                                        const idx.
276
                                      Member Variables
                                                              &mv,
                                      Status
                                                              &st)
278
279
                int r = mv.rank;
280
281
                Matrix eye = st.options.lambdas[idx] * Matrix::Identity(r, r);
282
                int last_mode = (idx == static_cast<int>(TnsSize) - 1) ? static_cast<int>(TnsSize) - 2 :
283
       static_cast<int>(TnsSize) - 1;
284
285
                Matrix MTTKRP_col(r, 1);
286
                Matrix temp_RxR(r, r);
287
                Matrix temp_R_1(r, 1);
288
289
                // Compute MTTKRP
290
                for (long int i = 0; i < mv.tnsX[idx].outerSize(); ++i)</pre>
291
292
                    MTTKRP_col.setZero();
       temp_RxR.setZero(); // is the Hadamard product of Grammians of the Factors, that correspond to the nnz elements of the Tensor.
293
294
                     for (SparseMatrix::InnerIterator it(mv.tnsX[idx], i); it; ++it)
295
296
                         temp_R_1 = Matrix::Ones(r, 1);
                         int row;
297
298
                         // Select rows of each factor an compute the respective row of the Khatri-Rao
       product.
```

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```
299
                         for (int mode_i = last_mode, kr_counter = static_cast<int>(TnsSize) - 2; mode_i >= 0
       && kr_counter >= 0; mode_i--)
300
301
                              if (mode_i == idx)
302
                              {
303
                                  continue:
304
305
                                       = ((it.row()) / mv.offsets[idx][kr_counter]) % (mv.tnsDims[mode_i]);
306
                              temp_R_1 = temp_R_1.cwiseProduct(mv.factors_T[mode_i].col(row));
                              kr_counter--;
307
308
309
                         // Subtract from the previous row the respective row of W, according to relation
       (9).
310
                         MTTKRP_col.noalias() += it.value() * temp_R_1;
311
                         temp_RxR.noalias()
                                               += temp_R_1 * temp_R_1.transpose();
312
                     mv.factors_T[idx].col(i) = (temp_RxR + eye).inverse() * MTTKRP_col;
313
                }
314
315
            }
316
317
318
             \star Based on each factor's constraint, a different
319
             \star update function is used at every outer iteration.
320
321
             * Computes also factor^T * factor at the end.
322
323
             * @param idx [in]
                                      Factor to be updated.
             * @param mv [in] Struct where ALS variables are stored.
* @param st [in,out] Struct where the returned values of @c Gtc are stored.
324
325
326
                                      Updates the @c stl array with the factors.
327
328
            void update_factor(int
                                                   const idx,
329
                                Member_Variables
                                                        &mv,
330
                                 Status
                                                          &st
331
              // Update factor
332
333
               switch ( st.options.constraints[idx] )
334
335
                 case Constraint::unconstrained:
336
                 case Constraint::symmetric:
337
338
                  unconstraint_update(idx, mv, st);
339
                   break:
340
341
                 case Constraint::nonnegativity:
                 case Constraint::symmetric_nonnegativity:
342
343
       int last_mode = (idx == static_cast<int>(TnsSize) - 1) ? static_cast<int>(TnsSize) - 2 :
static_cast<int>(TnsSize) - 1;
344
                   SparseMTTKRP(mv.tnsDims, mv.tnsX[idx], mv.factors_T, mv.rank, mv.offsets[idx], last_mode,
345
       idx, mv.mttkrp_T[idx]);
346
347
                   // NesterovMNLS(mv.cwise_factor_product, mv.factors_T, mv.tnsDims, mv.tnsX[idx],
       mv.offsets[idx], st.options.max_nesterov_iter,
348
                                    st.options.lambdas[idx], idx, st.options.constraints[idx],
       mv.mttkrp_T[idx]);
                   local_L::NesterovMNLS(mv.factors_T, mv.tnsDims, mv.tnsX[idx], mv.offsets[idx],
349
       st.options.max_nesterov_iter,
350
                                st.options.lambdas[idx], idx, mv.mttkrp_T[idx]);
351
352
                default: // in case of Constraint::constant
353
354
                   break;
355
356
               // Compute A^T * A + B^T * B + ... st.factors[idx] = mv.factors_T[idx].transpose();
357
358
359
               if (st.options.constraints[idx] == Constraint::symmetric_nonnegativity ||
       st.options.constraints[idx] == Constraint::symmetric)
360
               {
361
                 for (std::size_t i=0; i<TnsSize; i++)</pre>
362
363
                   if (i != static_cast<std::size_t>(idx))
364
365
                     mv.factors T[i] = mv.factors T[idx];
366
367
                 }
368
369
               mv.factor_T_factor[idx].noalias() = mv.factors_T[idx] * st.factors[idx];
370
371
372
373
             * @brief Line Search Acceleration
374
375
              \star Performs an acceleration step on the updated factors, and keeps the accelerated factors
376
              \star when the step succeeds. Otherwise, the acceleration step is ignored.
377
              * Line Search Acceleration reduces the number of outer iterations in the ALS algorithm.
```

```
379
              * @note This implementation ONLY, if factors are of @c Matrix type.
380
381
             * @param mv [in,out] Struct where ALS variables are stored.
382
                                      In case the acceleration step is successful the Gramian matrices of factors are updated.
383
384
              * @param st [in,out] Struct where the returned values of @c Gtc are stored.
385
                                      If the acceleration succeeds updates @c factors
386
                                      and cost function value.
387
388
            void line_search_accel(Member_Variables &mv,
389
390
                                     Status
                                                       &st)
391
392
              double
                            f_accel
                                      = 0.0; // Objective Value after the acceleration step
393
              double const accel_step = pow(st.ao_iter+1,(1.0/(st.options.accel_coeff)));
394
395
              MatrixArray accel_factors_T;
MatrixArray accel_gramians;
396
397
398
               for(std::size_t i=0; i<TnsSize; ++i)</pre>
399
400
                accel_factors_T[i] = mv.old_factors_T[i] + accel_step * (mv.factors_T[i] -
       mv.old factors T[i]);
401
                accel_gramians[i] = accel_factors_T[i] * accel_factors_T[i].transpose();
402
403
404
               f_accel = accel_cost_function(mv, accel_factors_T);
405
               if (st.f_value > f_accel)
406
407
                mv.factors T
                                    = accel factors T:
                mv.factors_1 - accel_gramians;
st.f value = f_accel;
408
409
410
                Partensor()->Logger()->info("Acceleration Step SUCCEEDED! at iter: {}", st.ao_iter);
411
412
              else
                st.options.accel fail++;
413
414
415
               if (st.options.accel_fail==5)
416
417
                st.options.accel_fail=0;
418
                st.options.accel_coeff++;
419
            }
420
421
422
423
             * Sequential implementation of Alternating Least Squares (ALS) method.
424
425
             * @param R
                           [in]
                                      The rank of decomposition.
             * @param mv [in]
426
                                      Struct where ALS variables are stored and being updated
427
                                      until a termination condition is true.
428
             * @param st [in,out] Struct where the returned values of @c Gtc are stored.
429
                                                &mv,
430
            void aogtc(Member_Variables
                                                &status)
431
                        Status
432
433
              for (std::size_t i=0; i<TnsSize; i++)</pre>
434
              {
435
                 // mv.factors_T[i] = status.factors[i].transpose();
436
                \label{eq:mv.factor_T_factor[i].noalias() = mv.factors_T[i] * status.factors[i];} \\
                mv.factor_T_factor[i].noalias() = mv.factors_T[i] * mv.factors_T[i].transpose();
437
438
                mv.mttkrp_T[i] = Matrix(mv.rank, mv.tnsDims[i]);
439
              }
440
441
               // if(status.options.normalization)
442
443
               11
                   choose_normilization_factor(status, mv.all_orthogonal, mv.weight_factor);
444
              // Normalize(static_cast<int>(R), mv.factor_T_factor, status.factors);
445
446
447
               status.frob_tns
                                       = (mv.tnsX[0]).squaredNorm();
448
               cost_function(mv, status);
449
              status.rel_costFunction = status.f_value/status.frob_tns;
450
              // ---- Loop until ALS converges ----
451
               while(1)
452
453
              {
454
                status.ao_iter++;
                Partensor()->Logger()->info("iter: {} -- fvalue: {} -- relative_costFunction: {}",
455
       status.ao_iter,
456
                                                                status.f value, status.rel costFunction);
457
458
                for (std::size_t i=0; i<TnsSize; i++)</pre>
459
460
                   mv.cwise_factor_product = PartialCwiseProd(mv.factor_T_factor, i);
461
                  // Update factor
462
```

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```
463
                  update_factor(i, mv, status);
464
465
466
                cost_function(mv, status);
467
                status.rel costFunction = status.f value/status.frob tns;
468
469
                 // if(status.options.normalization && !mv.all_orthogonal)
470
                     Normalize(mv.weight_factor, static_cast<int>(R), mv.factor_T_factor, status.factors);
471
472
                // ---- Terminating condition ----
                if (status.rel_costFunction < status.options.threshold_error || status.ao_iter >=
473
       status.options.max_iter)
474
475
                  if(status.options.writeToFile)
476
                    writeFactorsToFile(status);
477
                  break;
478
479
480
                if (status.options.acceleration)
481
                {
482
                  mv.norm_factors_T = mv.factors_T;
483
                   // ---- Acceleration Step ---
                  if (status.ao_iter > 1)
484
485
                    line_search_accel(mv, status);
486
487
                  mv.old_factors_T = mv.norm_factors_T;
488
489
                // end of while
490
491
495
            void initialize factors (Member Variables &mv.
496
                                     Status
                                                       &status)
497
498
              if (status.options.initialized_factors)
499
                if(status.options.read_factors_from_file)
500
501
502
                  for(std::size_t i=0; i<TnsSize; ++i)</pre>
503
504
                    status.factors[i] = Matrix(mv.tnsDims[i], static_cast<int>(mv.rank));
505
                     read( status.options.initial_factors_paths[i],
506
                          mv.tnsDims[i] * mv.rank,
507
                          0.
508
                          status.factors[i] );
509
                  }
510
                else
511
512
                  status.factors = status.options.factorsInit;
513
              else // produce estimate factors using uniform distribution with entries in [0,1].
514
515
                makeFactors(mv.tnsDims, status.options.constraints, mv.rank, status.factors);
516
517
528
            Status operator()(Options const &options)
529
530
              Status
                               status (options);
531
              Member_Variables mv(options.rank, options.tnsDims);
532
533
              long long int fileSize = (TnsSize + 1) * options.nonZeros;
534
535
              // Begin Load Balancing
                                                                 Balanced Ratings Base T(TnsSize + 1,
536
                    Matrix
       options.nonZeros);
537
                    std::array<std::vector<long int>, TnsSize> perm_tns_indices;
538
539
              Matrix Ratings_Base_T = Matrix(static_cast<int>(TnsSize+1), options.nonZeros);
540
              // Read the whole Tensor from a file
              read( options.ratings_path,
541
542
                    fileSize,
543
544
                     Ratings_Base_T );
545
546
                    BalanceDataset<TnsSize>(options.nonZeros, options.tnsDims, Ratings_Base_T,
       perm_tns_indices, Balanced_Ratings_Base_T);
547
548
              // GTC_Base<TnsSize>::sort_ratings_base(Ratings_Base_T, mv.tnsX, options.tnsDims,
       options.nonZeros);
549
              GTC_Base<TnsSize>::sort_ratings_base(Balanced_Ratings_Base_T, mv.tnsX, options.tnsDims,
       options.nonZeros);
550
              Ratings_Base_T.resize(0,0):
551
              Balanced Ratings Base T.resize(0,0);
552
553
              for (std::size_t i=0; i<TnsSize; i++)</pre>
554
555
                mv.tnsX[i].makeCompressed();
556
557
```

```
558
                          calculate_offsets(mv);
559
560
                          initialize_factors(mv, status);
561
                          PermuteFactors<TnsSize>(status.factors, perm_tns_indices, mv.factors_T);
562
563
564
                          aogtc(mv, status);
565
566
                          // IF Depermute ....
567
568
                         return status;
569
570
581
                      Status operator()(Matrix
                                                                                const &Ratings_Base_T,
582
                                                       Options
                                                                                const &options)
583
584
                          Status
                                                         status(options);
585
                          Member_Variables mv(options.rank, options.tnsDims);
586
587
                          // Begin Load Balancing
                                                                                                                     Balanced_Ratings_Base_T(TnsSize + 1,
588
             options.nonZeros);
589
                                     std::array<std::vector<long int>, TnsSize> perm_tns_indices;
590
591
                                     BalanceDataset<TnsSize>(options.nonZeros, options.tnsDims, Ratings_Base_T,
             perm_tns_indices, Balanced_Ratings_Base_T);
592
593
                          ReserveSparseTensor<TnsSize>(mv.tnsX, options.tnsDims, options.nonZeros);
594
                          // FillSparseTensor<TnsSize>(mv.tnsX, options.nonZeros, Ratings_Base_T, options.tnsDims);
595
                          FillSparseTensor<TnsSize>(mv.tnsX, options.nonZeros, Balanced_Ratings_Base_T,
             options.tnsDims);
596
                          // Ratings_Base_T.resize(0,0);
597
                          Balanced_Ratings_Base_T.resize(0,0);
598
599
                          for (std::size_t i=0; i<TnsSize; i++)</pre>
600
601
                             mv.tnsX[i].makeCompressed();
602
603
604
                          calculate_offsets(mv);
605
606
                          // produce estimate factors using uniform distribution with entries in [0,1].
607
                          initialize factors (mv, status);
608
609
                          PermuteFactors<TnsSize>(status.factors, perm_tns_indices, mv.factors_T);
610
611
                          aogtc(mv, status);
612
                          // IF Depermute ....
613
614
615
                         return status;
616
                     }
617
                  };
618
              } // namespace internal
                    // namespace v1
619
620 } // end namespace partensor
621
622 #if USE_MPI
623
624 #include "GtcMpi.hpp"
625 #endif /* USE_MPI */
626
627 #if USE_OPENMP
628
629 #include "GtcOpenMP.hpp"
630 #endif /* USE_OPENMP */
631
632 namespace partensor
633 {
653
           template <std::size_t _TnsSize, typename ExecutionPolicy>
654
             execution::internal::enable\_if\_execution\_policy < ExecutionPolicy, SparseStatus < \_TnsSize, execution::execution\_policy\_t < ExecutionPolicy < ExecutionPol
655
           gtc( ExecutionPolicy
                &&,
656
                    SparseOptions < TnsSize, execution::execution policy t < ExecutionPolicy >, SparseDefaultValues >
             const &options )
657
658
              using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
659
660
               if constexpr (std::is same v<ExPolicy, execution::sequenced policy>)
661
662
                  return internal::GTC<_TnsSize>() (options);
663
664
               else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
665
666
                  return internal::GTC<_TnsSize,execution::openmpi_policy>() (options);
667
```

```
668
        else if constexpr (std::is_same_v<ExPolicy,execution::openmp_policy>)
669
670
          return internal::GTC<_TnsSize,execution::openmp_policy>() (options);
671
672
        else
673
          return internal::GTC< TnsSize>()(options);
674
675
676
677
       \star Interface of General Tensor Completion(gtc). Sequential Policy.
678
679
                              Type(data type and order) of input Tensor.
      * @tparam Tensor
                               @c Tensor_ must be @c partensor::Tensor<order>, where
680
681
                               @c order must be in range of @c [3-8].
682
                        [in] The given Tensor to be factorized of @c Tensor_ type,
683
                               with @c double data.
                       [in] The rank of decomposition.
684
685
686
      \star @returns An object of type @c Status, containing the results of the algorithm.
687
688
      template<std::size_t _TnsSize>
689
      auto gtc(SparseOptions<_TnsSize> const &options )
690
691
        return internal::GTC<_TnsSize,execution::sequenced_policy>() (options);
692
693
713
      template <std::size_t _TnsSize, typename ExecutionPolicy>
714
       execution::internal::enable_if_execution_policy<ExecutionPolicy,SparseStatus<_TnsSize,execution::execution_policy_t<ExecutionPolicy_t<Execution:
715
      gtc( ExecutionPolicy
        &&,
716
           Matrix
       const &Ratings_Base_T,
717
           SparseOptions<_TnsSize,execution::execution_policy_t<ExecutionPolicy>,SparseDefaultValues>
718
719
        using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
720
721
        if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
722
723
          return internal::GTC<_TnsSize>() (Ratings_Base_T, options);
724
725
        else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
726
727
          return internal::GTC<_TnsSize,execution::openmpi_policy>() (Ratings_Base_T,options);
728
729
        else if constexpr (std::is_same_v<ExPolicy,execution::openmp_policy>)
730
          return internal::GTC<_TnsSize,execution::openmp_policy>() (Ratings_Base_T,options);
731
732
733
        else
734
          return internal::GTC<_TnsSize>() (Ratings_Base_T, options);
735
736
737
738
       * Interface of General Tensor Completion(gtc). Sequential Policy.
739
740
      * @tparam Tensor
                               Type (data type and order) of input Tensor.
741
                               @c Tensor_ must be @c partensor::Tensor<order>, where
742
                               @c order must be in range of @c [3-8].
743
      * @param tnsX
                       [in] The given Tensor to be factorized of @c Tensor_ type,
744
                               with @c double data.
745
       * @param R
                         [in] The rank of decomposition.
746
747
       \star @returns An object of type @c Status, containing the results of the algorithm.
748
749
      template<std::size_t _TnsSize>
750
      auto gtc(Matrix
                                                     const & Ratings Base T.
751
               SparseOptions < TnsSize>
                                                    const &options )
752
      {
753
        return internal::GTC<_TnsSize,execution::sequenced_policy>() (Ratings_Base_T,options);
754
755
756 }
758 #endif // PARTENSOR_GTC_HPPP
```

8.25 GtcMpi.hpp File Reference

Classes

struct GTC< TnsSize_, execution::openmpi_policy >

8.25.1 Detailed Description

Implements the Canonical Polyadic Decomposition(gtc) using MPI. Make use of spdlog library in order to write output in a log file in "../log".

8.26 GtcMpi.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN SHOULD SKIP THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
25 #if !defined(PARTENSOR_GTC_HPP)
26 #error "GTC_MPI can only included inside GTC"
27 #endif /* PARTENSOR_GTC_HPP */
29 namespace partensor
30 {
31
32
    inline namespace v1 {
33
34
       namespace internal {
         template<std::size_t TnsSize_>
40
         struct GTC<TnsSize_,execution::openmpi_policy> : public GTC_Base<TnsSize_>
41
42
43
           using
                           GTC_Base<TnsSize_>::TnsSize;
                           GTC_Base<TnsSize_>::lastFactor;
44
           using
           using typename GTC_Base<TnsSize_>::Dimensions;
45
           using typename GTC_Base<TnsSize_>::MatrixArray;
46
           using typename GTC_Base<TnsSize_>::DataType;
           using typename GTC_Base<TnsSize_>::SparseTensor;
48
49
           using typename GTC_Base<TnsSize_>::LongMatrix;
50
                                   = typename SparseTensorTraits<SparseTensor>::IntArray;
51
           using IntArray
           using CartCommunicator = partensor::cartesian_communicator; // From ParallelWrapper.hpp
53
           using CartCommVector = std::vector<CartCommunicator>;
           using IntVector
                                  = std::vector<int>;
56
           using Int2DVector
                                  = std::vector <std::vector<int»;
57
58
           using Options = partensor::SparseOptions<TnsSize_,execution::openmpi_policy,SparseDefaultValues>;
           using Status = partensor::SparseStatus<TnsSize_,execution::openmpi_policy,SparseDefaultValues>;
59
60
           // Variables that will be used in gtc implementations.
62
           struct Member_Variables
63
             MPI_Communicator &world = Partensor()->MpiCommunicator(); // MPI_COMM_WORLD
64
65
             double
                              local_f_value;
66
                              RxR;
68
                              world_size;
69
                                                    // skipping dimension "rows" for each subtensor // skipping dimension "rows" for each subtensor times R ( \,
70
             Int 2DVector
                              displs_subTns;
71
             Int2DVector
                              displs_subTns_R;
       for MPI communication purposes )
72
             Int2DVector
                             subTnsDims;
                                                    // dimensions of subtensor
             Int2DVector
                                                    \ensuremath{//} dimensions of subtensor times R ( for MPI communication
73
                              subTnsDims R;
       purposes )
74
             Int2DVector
                              displs_local_update; // displacement in the local factor for update rows
75
             Int2DVector
                                                   // rows to be communicated after update times R
                              send recv counts;
76
77
             CartCommVector layer_comm;
78
             CartCommVector fiber_comm;
79
             IntArrav
80
                              layer_rank;
                              fiber_rank;
81
             IntArray
                              rows_for_update;
82
             IntArray
             IntArray
                              tnsDims;
84
85
             MatrixArray
                              layer_factors;
86
             MatrixArray
                              layer_factors_T;
87
             MatrixArray
                              factors;
88
             MatrixArray
                              factors_T;
                              factor_T_factor;
             MatrixArray
             MatrixArray
90
                              local_factors_T;
91
             MatrixArray
                              norm_factors_T;
92
             MatrixArray
                              old_factors_T;
93
             Matrix
                              cwise_factor_product;
94
             Matrix
                              temp_matrix;
```

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```
96
                             Ratings_Base_T;
             Matrix
             SparseTensor
97
                             subTns;
98
99
                             rank;
              std::array<std::array<int, TnsSize-1>, TnsSize> offsets;
101
102
103
               \star Calculates if the number of processors given from terminal
104
               \star are equal to the processors in the implementation.
105
              \star @param procs [in] @c stl array with the number of processors per \star dimension of the tensor.
106
107
108
109
              void check_processor_avaliability(std::array<int, TnsSize> const &procs)
110
                // MPI_Environment &env = Partensor()->MpiEnvironment();
111
112
                world_size = world.size();
                // numprocs must be product of options.proc_per_mode
113
                114
115
                  Partensor()->Logger()->error("The product of the processors per mode must be equal to
116
       {}\n", world_size);
117
                 // env.abort(-1);
118
                }
              }
119
120
121
              Member_Variables() = default;
122
              Member_Variables(int R, IntArray dims, std::array<int, TnsSize> &procs) : local_f_value(0.0),
123
                                                                                           RxR(R*R),
124
       displs subTns(TnsSize).
125
       displs_subTns_R(TnsSize),
126
       subTnsDims(TnsSize),
127
       subTnsDims R(TnsSize),
128
       displs_local_update(TnsSize),
129
       send_recv_counts(TnsSize),
130
                                                                                           tnsDims(dims).
131
                                                                                           rank (R)
132
              {
133
                check_processor_avaliability(procs);
                layer_comm.reserve(TnsSize);
134
135
                fiber_comm.reserve(TnsSize);
136
137
138
              Member Variables (Member Variables const &) = default:
139
              Member_Variables (Member_Variables
                                                  &&) = default;
140
141
              Member_Variables &operator=(Member_Variables const &) = default;
142
             Member_Variables & operator = (Member_Variables
                                                              &&) = default;
143
            };
144
145
            template<int mode>
146
            void sort_ratings_base_util(Matrix
                                                          const &Ratings_Base_T,
147
                                         long int
                                                          const nnz,
148
                                        Member_Variables
                                                                &mv)
149
150
              Matrix ratings_base_temp = Ratings_Base_T;
151
              std::vector<std::vector<double> vectorized_ratings_base;
              vectorized_ratings_base.resize(nnz, std::vector<double>(TnsSize + 1));
152
153
154
              for (int rows = 0; rows < static_cast<int>(TnsSize) + 1; rows++)
155
                for (int cols = 0; cols < nnz; cols++)</pre>
156
157
                {
158
                  vectorized_ratings_base[cols][rows] = Ratings_Base_T(rows, cols);
159
160
161
              // Sort
162
              std::sort(vectorized ratings base.begin(), vectorized ratings base.end(), SortRows<TnsSize,
163
       mode, double>);
164
165
              for (int rows = 0; rows < static_cast<int>(TnsSize) + 1; rows++)
166
                for (int cols = 0; cols < nnz; cols++)</pre>
167
168
169
                  ratings_base_temp(rows, cols) = vectorized_ratings_base[cols][rows];
170
171
172
173
              Dist_NNZ_sorted<TnsSize>(mv.subTns, nnz, mv.displs_subTns, mv.fiber_rank, ratings_base_temp,
       mv.subTnsDims, mode);
```

```
174
              mv.subTns[mode].makeCompressed();
175
176
              if constexpr (mode+1 < TnsSize)</pre>
                 sort_ratings_base_util<mode+1>(Ratings_Base_T, nnz, mv);
177
178
179
180
             void sort_ratings_base(Matrix
                                                       const &Ratings_Base_T,
181
                                      long int
                                                       const nnz,
                                                              &mv)
182
                                     Member_Variables
183
              ReserveSparseTensor<TnsSize>(mv.subTns, mv.subTnsDims, mv.fiber_rank, mv.world_size, nnz);
184
185
               sort_ratings_base_util<0>(Ratings_Base_T, nnz, mv);
186
187
188
             void NesterovMNLS (Member_Variables
                                                                      &mv,
                               Status
                                                              const &st,
189
190
                                int const
                                                                       idx.
                                Matrix
                                                                      &MTTKRP T)
191
192
193
               double L, mu, q, alpha, new_alpha, beta, lambda;
194
               int iter = 0;
195
               Matrix grad_Y_T(mv.rank, mv.subTnsDims[idx][mv.fiber_rank[idx]]);
196
197
               Matrix grad_Y_local_T(mv.rank, mv.rows_for_update[idx]);
198
199
               Matrix Y_T(mv.rank, mv.subTnsDims[idx][mv.fiber_rank[idx]]);
200
               Matrix Y_local_T(mv.rank, mv.rows_for_update[idx]);
201
202
               Matrix new_A(mv.rank, mv.rows_for_update[idx]);
203
               Matrix A(mv.rank, mv.rows_for_update[idx]);
Matrix Zero_Matrix = Matrix::Zero(mv.rank, mv.rows_for_update[idx]);
204
205
206
               ComputeEIG(mv.cwise_factor_product, L, mu);
207
208
               lambda = st.options.lambdas[idx];
209
               L = L + lambda;
                      = lambda / L;
210
               q
211
               alpha = 1;
212
213
                          = mv.local_factors_T[idx];
               A = mv.local_tactors_1[lux];
Y_T = mv.layer_factors_T[idx]; // layer_factor
214
               Y_local_T = A;
215
216
217
               int last_mode = (idx == static_cast<int>(TnsSize) - 1) ? static_cast<int>(TnsSize) - 2 :
       static_cast<int>(TnsSize) - 1;
218
219
               Matrix temp_R_1(mv.rank, 1);
220
               while (1)
221
               {
222
                 grad Y T.setZero();
223
224
                 if (iter >= st.options.max_nesterov_iter)
225
                 {
226
                   break;
227
228
229
                 // Compute grad_Y
230
                 Matrix temp_col = Matrix::Zero(mv.rank, 1);
231
                 for (long int i = 0; i < mv.subTns[idx].outerSize(); ++i)</pre>
232
233
                   temp col.setZero();
234
                   for (SparseMatrix::InnerIterator it(mv.subTns[idx], i); it; ++it)
235
236
                      temp_R_1 = Matrix::Ones(mv.rank, 1);
237
                      // Select rows of each factor an compute the respective row of the Khatri-Rao product.
238
                     for (int mode_i = last_mode, kr_counter = static_cast<int>(TnsSize) - 2; mode_i >= 0 &&
       kr_counter >= 0; mode_i--)
239
                     {
240
                        if (mode_i == idx)
241
242
                         continue;
243
                       int row;
row = ((it.row()) / mv.offsets[idx][kr_counter]) %
244
245
       mv.subTnsDims[mode_i][mv.fiber_rank[mode_i]];
246
                        temp_R_1 = temp_R_1.cwiseProduct(mv.layer_factors_T[mode_i].col(row));
247
                        kr_counter--;
248
                     // Computation of row of Z according the relation (10) of the paper. temp_col += (temp_R_1.transpose() \star Y_T.col(i))(0) \star temp_R_1;
249
250
251
252
                   grad_Y_T.col(i) = temp_col;
253
254
255
                 // Add each process' results and scatter the block rows among the processes in the layer.
                 // MPI_Reduce_scatter(grad_Y_T.data(), grad_Y_local_T.data(), send_recv_counts, MPI_DOUBLE,
256
       MPI_SUM, mode_layer_comm);
```

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```
257
                v2::reduce_scatter( mv.layer_comm[idx],
258
                                     grad_Y_T,
259
                                      mv.send_recv_counts[idx][0],
2.60
                                      grad_Y_local_T );
2.61
                // Add proximal term.
262
                grad_Y_local_T += MTTKRP_T + lambda * Y_local_T;
263
264
                                = (Y_local_T - grad_Y_local_T / L).cwiseMax(Zero_Matrix);
                new_A
265
                new_alpha = UpdateAlpha(alpha, q);
beta = alpha * (1 - alpha) / (alpha * alpha + new_alpha);
266
267
268
269
                Y local T = (1 + beta) * new A - beta * A;
270
271
                // The updated block rows of Y are all gathered, and we have the whole updated Y of the
       layer.
                // MPI_Allgatherv(Y_local_T.data(), send_recv_counts_layer, MPI_DOUBLE, Y_T.data(),
272
       send_recv_counts, displs, MPI_DOUBLE, mode_layer_comm); // Communication through layer
273
                v2::all_gatherv( mv.layer_comm[idx],
274
                                 Y_local_T,
275
                                 mv.send_recv_counts[idx][mv.layer_rank[idx]],
276
                                 mv.send_recv_counts[idx][0],
277
                                 mv.displs_local_update[idx][0],
2.78
                                 Y T );
279
280
                      = new_A;
281
                alpha = new_alpha;
282
                iter++;
283
284
              mv.local factors T[idx] = A:
285
286
            }
287
288
             void NesterovMNLS_localL(Member_Variables
                                                                            &mv,
289
                                       Status
                                                                    const &st,
290
                                       int
                                             const
                                                                            idx.
291
                                      Matrix
                                                                           &MTTKRP T)
292
              int iter = 0;
293
294
                                        double L2;
                                        double sqrt_q = 0, beta = 0;
295
              double lambda = st.options.lambdas[idx];
296
297
298
                                     Matrix inv_L2(mv.subTns[idx].outerSize(), 1); // rows_layer
299
300
              Matrix grad_Y_T(mv.rank, mv.subTnsDims[idx][mv.fiber_rank[idx]]);
301
              Matrix grad_Y_local_T(mv.rank, mv.rows_for_update[idx]);
302
303
              Matrix Y_T(mv.rank, mv.subTnsDims[idx][mv.fiber_rank[idx]]);
304
              Matrix Y local T(mv.rank, mv.rows for update[idx]);
305
306
               Matrix new_A(mv.rank, mv.rows_for_update[idx]);
307
              Matrix A(mv.rank, mv.rows_for_update[idx]);
308
                                      const Matrix zero_vec = Matrix::Zero(mv.rank, 1);
309
310
311
                        = mv.local_factors_T[idx];
                      = mv.layer_factors_T[idx]; // layer_factor
312
               Y_T
313
               Y_local_T = A;
314
315
              int last mode = (idx == static cast<int>(TnsSize) - 1) ? static cast<int>(TnsSize) - 2 :
       static cast<int>(TnsSize) - 1;
316
317
               Matrix temp_R_1(mv.rank, 1);
318
                                        Matrix temp_RxR(mv.rank, mv.rank);
319
320
              while (1)
321
322
                grad Y T.setZero();
323
324
                 if (iter >= st.options.max_nesterov_iter)
325
                {
326
                  break;
327
328
329
                 // Compute grad_Y
330
                Matrix temp_col = Matrix::Zero(mv.rank, 1);
331
                 for (long int i = 0; i < mv.subTns[idx].outerSize(); ++i)</pre>
332
333
                  temp col.setZero():
334
                   if (iter < 1)
335
                   {
336
                     temp RxR.setZero();
337
338
                   for (SparseMatrix::InnerIterator it(mv.subTns[idx], i); it; ++it)
339
340
                     temp R 1 = Matrix::Ones(mv.rank, 1);
```

```
341
                     // Select rows of each factor an compute the respective row of the Khatri-Rao product.
                     for (int mode_i = last_mode, kr_counter = static_cast<int>(TnsSize) - 2; mode_i >= 0 &&
342
       kr_counter >= 0; mode_i--)
343
                     {
344
                       if (mode_i == idx)
345
346
                         continue;
347
348
                       long long int row;
                                 = ((it.row()) / mv.offsets[idx][kr_counter]) %
                       row
349
       mv.subTnsDims[mode_i][mv.fiber_rank[mode_i]];
350
                       \texttt{temp\_R\_1} = \texttt{temp\_R\_1.cwiseProduct(mv.layer\_factors\_T[mode\_i].col(row));}
351
                       kr_counter--;
352
353
                     ^{\prime\prime} // Computation of row of Z according the relation (10) of the paper.
354
                     temp\_col += (temp\_R\_1.transpose() * Y\_T.col(i))(0) * temp\_R\_1;
355
356
                     // Compute only once!
                     if (iter < 1)
357
358
                     {
359
                       temp_RxR.noalias() += (temp_R_1 * temp_R_1.transpose());
360
361
                   grad_Y_T.col(i) = temp_col;
362
363
364
                   if (iter < 1)
365
366
                     // Communicate only once!
367
                     all_reduce( mv.layer_comm[idx],
368
                                  inplace(temp_RxR.data()),
                                  mv.RxR.
369
370
                                  std::plus<double>() );
371
372
                     L2 = PowerMethod(temp_RxR, 1e-3);
                     L2 += lambda;
inv_L2(i) = 1 / L2;
373
374
375
                   }
376
377
378
                 // Add each process' results and scatter the block rows among the processes in the layer.
379
                 // MPI_Reduce_scatter(grad_Y_T.data(), grad_Y_local_T.data(), send_recv_counts, MPI_DOUBLE,
       MPI_SUM, mode_layer_comm);
380
                 v2::reduce_scatter( mv.layer_comm[idx],
381
                                      grad_Y_T,
382
                                      mv.send_recv_counts[idx][0],
383
                                      grad_Y_local_T );
384
                 // Add proximal term.
385
                 grad_Y_local_T += MTTKRP_T + lambda * Y_local_T;
386
387
388
                 for (long int i=0; i<mv.rows_for_update[idx]; i++)</pre>
389
390
                   long int translate_i = i + mv.displs_local_update[idx][mv.layer_rank[idx]]/mv.rank;
391
                   new_A.col(i) = (Y_local_T.col(i) - grad_Y_local_T.col(i) *
392
       inv L2(translate i)).cwiseMax(zero vec);
393
394
                   sqrt_q = sqrt( lambda * inv_L2(translate_i) );
395
                   beta = (1 - sqrt_q) / (1 + sqrt_q);
396
397
                   // Update Y
398
                   Y_local_T.col(i) = (1 + beta) * new_A.col(i) - beta * A.col(i);
399
400
401
                 // The updated block rows of Y are all gathered, and we have the whole updated Y of the
       layer.
402
                 v2::all_gatherv( mv.layer_comm[idx],
403
                                  Y local T.
404
                                  mv.send_recv_counts[idx][mv.layer_rank[idx]],
                                  mv.send_recv_counts[idx][0],
405
406
                                  mv.displs_local_update[idx][0],
407
                                  Y_T );
408
                 A = new A:
409
410
411
                 iter++;
412
413
              mv.local_factors_T[idx] = A;
414
415
416
417
             \star In case option variable @c writeToFile is enabled then, before the end
              \star of the algorithm writes the resulted factors in files, where their
418
419
              * paths are specified before compiling in @ options.final_factors_path.
420
421
              * @param st [in] Struct where the returned values of @c Gtc are stored.
422
```

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```
void writeFactorsToFile(Status const &st)
424
425
              std::size_t size;
              for(std::size_t i=0; i<TnsSize; ++i)</pre>
426
42.7
                size = st.factors[i].rows() * st.factors[i].cols();
428
429
                partensor::write(st.factors[i],
430
                                  st.options.final_factors_paths[i],
431
432
            }
433
434
435
436
             * Compute the cost function value at the end of each outer iteration
437
             * based on the last factor.
438
                                          MPI communicator where the new cost function value
439
             * @param grid_comm [in]
440
                                          will be communicated and computed.
441
             * @param mv
                                 [in]
                                           Struct where ALS variables are stored.
             * @param st
442
                                 [in,out] Struct where the returned values of @c Gtc are stored.
443
                                           In this case the cost function value is updated.
444
445
            void cost_function( CartCommunicator const &grid_comm,
                                                        &mv,
&st)
446
                                 Member_Variables
447
                                 Status
448
            {
449
                Matrix temp_R_1 (mv.rank, 1);
450
                double temp_1_1 = 0;
451
                mv.local_f_value = 0;
452
                std::array<int, TnsSize-1> offsets;
453
                offsets[0] = 1;
454
                for (int j = 1; j < static_cast<int>(TnsSize) - 1; j++)
455
456
                  offsets[j] = offsets[j - 1] * mv.subTnsDims[j-1][mv.fiber_rank[j-1]]; //
       mv.layer_factors_T[j - 1].cols()
457
458
459
                for (long int i = 0; i < mv.subTns[lastFactor].outerSize(); ++i)</pre>
460
                {
461
                     int row;
462
                     for (SparseMatrix::InnerIterator it(mv.subTns[lastFactor], i); it; ++it)
463
                        temp R 1 = mv.layer factors T[lastFactor].col(it.col());
464
465
                         // Select rows of each factor an compute the Hadamard product of the respective row
       of the Khatri-Rao product, and the row of factor A_N.
466
                        // temp_R_1 = A_N(i_N,:) .* ... .* A_2(i_2,:) .* A_1(i_1,:)
467
                        for (int mode_i = static_cast<int>(TnsSize) - 2; mode_i >= 0; mode_i--)
468
                             row = ((it.row()) / offsets[mode_i]) %
469
       (mv.subTnsDims[mode_i][mv.fiber_rank[mode_i]]);
470
                            temp_R_1.noalias() = temp_R_1.cwiseProduct(mv.layer_factors_T[mode_i].col(row));
471
                        temp_1_1 = it.value() - temp_R_1.sum();
472
473
                        mv.local_f_value += temp_1_1 * temp_1_1;
474
475
                }
476
477
                all_reduce( grid_comm,
478
                             mv.local_f_value,
479
                             st.f_value,
                             std::plus<double>() );
480
481
            }
482
483
484
             \star Compute the cost function value at the end of each outer iteration
485
             \star based on the last accelerated factor.
486
                                          [in] MPI communicator where the new cost function value
487
             * @param grid comm
488
                                               will be communicated and computed.
489
             * @param mv
                                          [in] Struct where ALS variables are stored.
490
             * @param st
                                          [in] Struct where the returned values of @c Gtc are stored.
491
                                               In this case the cost function value is updated.
492
             * @param factors
                                          [in] Accelerated factors.
             \star @param factors_T_factors [in] Gramian matrices of factors.
493
494
495
             \star @returns The cost function calculated with the accelerated factors.
496
497
            double accel_cost_function(CartCommunicator const &grid_comm,
498
                                        Member_Variables const &mv,
499
                                        MatrixArray
                                                        const &layer factors T)
500
501
              Matrix temp_R_1 (mv.rank, 1);
              double temp_1_1 = 0;
502
503
              double f_value = 0;
504
505
              std::array<int, TnsSize-1> offsets;
              offsets[0] = 1;
506
```

```
for (int j = 1; j < static_cast<int>(TnsSize) - 1; j++)
508
509
                offsets[j] = offsets[j - 1] * mv.subTnsDims[j-1][mv.fiber_rank[j-1]];
510
              }
511
              for (long int i = 0; i < mv.subTns[lastFactor].outerSize(); ++i)</pre>
512
513
              {
514
515
                  for (SparseMatrix::InnerIterator it(mv.subTns[lastFactor], i); it; ++it)
516
                      temp_R_1 = layer_factors_T[lastFactor].col(it.col());
517
518
                      // Select rows of each factor an compute the Hadamard product of the respective row of
       the Khatri-Rao product, and the row of factor A_N.
519
                      // temp_R_1 = A_N(i_N,:) .* ... .* A_2(i_2,:) .* A_1(i_1,:)
520
                      for (int mode_i = static_cast<int>(TnsSize) - 2; mode_i >= 0; mode_i--)
521
       522
523
524
525
                      temp_1_1 = it.value() - temp_R_1.sum();
526
                      f_value += temp_1_1 * temp_1_1;
52.7
                  }
528
              }
529
530
              all_reduce( grid_comm,
531
                          inplace (&f_value),
532
                          1.
533
                          std::plus<double>() );
534
535
              return f value:
536
            }
537
538
539
             \star Make use of the dimensions and the number of processors per dimension
540
             \star and then calculates the dimensions of the subtensor and subfactor for
541
             * each processor.
542
543
             * @tparam Dimensions
                                           Array type containing the length of Tensor's dimensions.
544
545
             * @param tnsDims
                                  [in]
                                           Tensor Dimensions. Each index contains the corresponding
546
                                           factor's rows length.
547
             * @param st
                                  [in]
                                           Struct where the returned values of @c Gtc are stored.
548
               @param R
                                           The rank of decomposition.
                                  [in]
549
               @param mv
                                  [in,out] Struct where ALS variables are stored.
550
                                           Updates @c stl arrays with dimensions for subtensors and
551
                                           subfactors.
552
            void compute_sub_dimensions(Status
553
                                                         const &st,
554
                                        Member_Variables
                                                               &mv)
555
556
              for (std::size_t i = 0; i < TnsSize; ++i)</pre>
557
558
                \label{eq:mv.factor_T_factor[i].noalias() = st.factors[i].transpose() * st.factors[i];} \\
559
560
                DisCount (mv.displs subTns[i], mv.subTnsDims[i], st.options.proc per mode[i], mv.tnsDims[i],
       1);
561
                // for fiber communication and Gatherv
                DisCount(mv.displs_subTns_R[i], mv.subTnsDims_R[i], st.options.proc_per_mode[i],
562
       mv.tnsDims[i], static_cast<int>(mv.rank));
563
                // information per layer
                DisCount(mv.displs_local_update[i], mv.send_recv_counts[i], mv.world_size /
564
       st.options.proc_per_mode[i],
565
                                                      mv.subTnsDims[i][mv.fiber_rank[i]],
       static_cast<int>(mv.rank));
566
567
                mv.rows_for_update[i] = mv.send_recv_counts[i][mv.layer_rank[i]] /
       static_cast<int>(mv.rank);
568
569
570
              calculate_offsets(mv);
571
572
            void calculate_offsets(Member_Variables &mv)
573
574
575
              for (int idx = 0; idx < static_cast<int>(TnsSize); idx++)
576
                mv.offsets[idx][0] = 1;
577
578
                for (int j = 1, mode = 0; j < static_cast<int>(TnsSize) - 1; j++, mode++)
579
580
                  if (idx == mode)
581
582
583
584
                  \verb|mv.offsets[idx][j] = \verb|mv.offsets[idx][j-1]| * \verb|mv.subTnsDims[mode][mv.fiber_rank[mode]]; \\
585
              }
586
```

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```
587
            }
588
589
             * Based on each factor's constraint, a different
590
591
             * update function is used at every outer iteration.
592
593
             \star Computes also factor^T \star factor at the end.
594
595
             * @param idx [in]
                                     Factor to be updated.
596
             * @param R
                            [in]
                                     The rank of decomposition.
                                     Struct where the returned values of @c Gtc are stored.
597
             * @param st [in]
598
                                     Here constraints and options variables are needed.
599
             * @param mv [in,out] Struct where ALS variables are stored.
600
                                     Updates the factors of each layer.
601
                                                  const idx,
602
            void update_factor(int
603
                                Status
                                                 const &st,
                                Member_Variables
604
                                                        &mv )
605
606
              switch ( st.options.constraints[idx] )
607
608
                case Constraint::unconstrained:
609
                case Constraint::symmetric:
610
                  // std::cout « " Inside symmetric update factor ... " « std::endl;
611
                  Matrix A(mv.rank, mv.subTnsDims[idx][mv.fiber_rank[idx]]);
612
                  Matrix A_local(mv.rank, mv.rows_for_update[idx]);
613
614
                  Matrix eye = st.options.lambdas[idx] * Matrix::Identity(mv.rank, mv.rank);
615
616
                  // int first_mode = (idx == 0) ? 1 : 0;
                  int last_mode = (idx == static_cast<int>(TnsSize) - 1) ? static_cast<int>(TnsSize) - 2 :
617
       static_cast<int>(TnsSize) - 1;
618
619
                  Matrix MTTKRP_col(mv.rank, 1);
62.0
                  Matrix temp_RxR(mv.rank, mv.rank);
621
                  Matrix temp_R_1(mv.rank, 1);
622
623
                   // Compute MTTKRP
624
                   for (long long int i = 0; i < mv.subTns[idx].outerSize(); ++i)</pre>
625
626
                    MTTKRP_col.setZero();
                    temp_RxR.setZero(); // temp_RxR : is the Hadamard product of Grammians of the Factors,
62.7
       that correspond to the nnz elements of the Tensor.
628
                    for (SparseMatrix::InnerIterator it(mv.subTns[idx], i); it; ++it)
629
630
                       temp_R_1 = Matrix::Ones(mv.rank, 1);
631
                       long long int row;
                       // Select rows of each factor an compute the respective row of the Khatri-Rao product.
632
                       for (int mode_i = last_mode, kr_counter = static_cast<int>(TnsSize) - 2; mode_i >= 0
633
       && kr counter >= 0; mode i--)
634
                      {
635
                         if (mode_i == idx)
636
637
                          continue;
638
639
                                 = ((it.row()) / mv.offsets[idx][kr counter]) %
                         row
       (mv.subTnsDims[mode_i][mv.fiber_rank[mode_i]]);
640
641
                         temp_R_1 = temp_R_1.cwiseProduct(mv.layer_factors_T[mode_i].col(row));
                         kr_counter--;
642
643
                      // Subtract from the previous row the respective row of W, according to relation (9). MTTKRP_col.noalias() += it.value() \star temp_R_1;
644
645
646
647
                       temp_RxR.noalias() += temp_R_1 * temp_R_1.transpose();
648
                    }
649
650
                    all_reduce( mv.layer_comm[idx],
                                 inplace(MTTKRP_col.data()),
651
652
                                    * mv.rank,
653
                                 std::plus<double>() );
654
655
                    all_reduce( mv.layer_comm[idx],
656
                                 inplace(temp_RxR.data()),
657
                                 mv.RxR,
658
                                 std::plus<double>() );
659
660
                    A.col(i) = ((temp_RxR + eye).inverse()) * MTTKRP_col;
661
                  // std::cout « " Inside symmetric update factor After loop ... " « std::endl;
662
663
                  mv.local_factors_T[idx] = A.block(0, mv.displs_local_update[idx][mv.layer_rank[idx]] /
664
       mv.rank, mv.rank, mv.rows_for_update[idx]);
665
666
667
668
                case Constraint::nonnegativity:
```

```
669
                                                                   case Constraint::symmetric_nonnegativity:
670
671
                                                                           int last_mode = (idx == static_cast<int>(TnsSize) - 1) ? static_cast<int>(TnsSize) - 2 :
                             static cast<int>(TnsSize) - 1;
672
673
                                                                            Matrix local_MTTKRP_T = Matrix::Zero(mv.rank, mv.rows_for_update[idx]);
674
                                                                                                                                                                        = Matrix::Zero(mv.rank, mv.subTnsDims[idx][mv.fiber_rank[idx]]);
                                                                            Matrix MTTKRP_T
675
                                                                             // Compute MTTKRP
676
677
                                                                           SparseMTTKRP<TnsSize>(mv.subTnsDims, mv.fiber_rank, mv.subTns[idx], mv.layer_factors_T,
                             mv.rank, mv.offsets[idx], last_mode, idx, MTTKRP_T);
678
679
                                                                            // Add each process' results and scatter the block rows among the processes in the layer.
                                                                            // MPI_Reduce_scatter(MTTKRP_T.data(), local_MTTKRP_T.data(), send_recv_counts,
680
                             MPI_DOUBLE, MPI_SUM, mode_layer_comm);
681
                                                                           v2::reduce_scatter( mv.layer_comm[idx],
                                                                                                                                                                 MTTKRP_T,
682
683
                                                                                                                                                                 mv.send recv counts[idx][0],
                                                                                                                                                                 local_MTTKRP_T );
684
685
                                                                           // NesterovMNLS(mv, st, idx, local_MTTKRP_T);
NesterovMNLS_localL(mv, st, idx, local_MTTKRP_T);
686
687
688
689
                                                                           break:
690
691
                                                                   case Constraint::sparsity:
692
                                                                            break;
693
                                                                   default: // in case of Constraint::constant
                                                                            break;
694
695
                                                           } // end of constraints switch
696
697
                                                            // std::cout « " Inside update factor After switch ... " « std::endl;
698
                                                            if (st.options.constraints[idx] != Constraint::constant)
699
                                                                   700
701
                                                                                                                                           mv.send_recv_counts[idx][mv.layer_rank[idx]],
mv.send_recv_counts[idx][0],
702
703
704
                                                                                                                                             mv.displs_local_update[idx][0],
705
                                                                                                                                             mv.layer_factors_T[idx] );
706
707
                                                                   mv.layer_factors[idx]
                                                                                                                                                                                                                    = mv.layer_factors_T[idx].transpose();
708
709
                                                                   if (st.options.constraints[idx] == Constraint::symmetric_nonnegativity ||
                             st.options.constraints[idx] == Constraint::symmetric)
710
711
                                                                            for (std::size_t i=0; i<TnsSize; i++)</pre>
712
713
                                                                                     if (i != static cast<std::size t>(idx))
714
715
                                                                                            mv.layer_factors_T[i] = mv.layer_factors_T[idx];
716
717
718
                                                                   }
719
                                                                   \label{eq:mv.factor_T_factor[idx].noalias() = mv.layer_factors_T[idx] * mv.layer_factors[idx];} \\
720
721
722
723
                                                           // std::cout « " Inside update factor .... switch ... " « std::endl;
724
725
                                                           all_reduce( mv.fiber_comm[idx],
726
727
                                                                                                              inplace(mv.factor_T_factor[idx].data()),
728
729
                                                                                                               std::plus<double>() );
730
                                                   }
731
732
733
                                                     * At the end of the algorithm processor 0
734
                                                       * collects each part of the factor that each
735
                                                        \star processor holds and return them in status.factors.
736
                                                                                                                                                                         Struct where ALS variables are stored. Use variables to compute result factors by gathering each % \left( 1\right) =\left( 1\right) \left( 1\right) +\left( 1\right) \left( 1\right) \left( 1\right) +\left( 1\right) \left( 
737
                                                       * @param mv
                                                                                                                                  [in]
738
739
                                                                                                                                                                          part of the factor from processors.
740
                                                                                                                                    [in,out] Struct where the returned values of @c Gtc are stored.
                                                      * @param st
741
                                                                                                                                                                           Stores the resulted factors.
742
743
                                                   void gather_final_factors(Member_Variables
                                                                                                                                                                                                                                                                     £mv7.
744
                                                                                                                                                                  Status
                                                                                                                                                                                                                                                                     &st)
745
746
                                                           for(std::size_t i=0; i<TnsSize; ++i)</pre>
747
748
                                                                   mv.temp_matrix.resize(static_cast<int>(mv.rank), mv.tnsDims[i]);
749
                                                                     // Gatherv from all processors to processor with rank 0 the final factors % \left( 1\right) =\left( 1\right) +\left( 1\right) +
750
                                                                   v2::gatherv( mv.fiber_comm[i],
751
                                                                                                                          mv.layer_factors_T[i],
```

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```
752
                                                   mv.subTnsDims_R[i][mv.fiber_rank[i]],
753
                                                    mv.subTnsDims_R[i][0],
754
                                                   mv.displs_subTns_R[i][0],
755
                                                   0,
756
                                                   mv.temp_matrix );
757
758
                            st.factors[i] = mv.temp_matrix.transpose();
759
760
761
762
763
                      * @brief Line Search Acceleration
764
765
                       \star Performs an acceleration step in the updated factors, and keeps the accelerated factors when
766
                          the step succeeds. Otherwise, the acceleration step is ignored.
767
                       \star Line Search Acceleration reduces the number outer iterations in the ALS algorithm.
768
769
                       * @note This implementation ONLY, if factors are of @c Matrix type.
770
771
                                                                           MPI communicator where the new cost function value
                       * @param grid_comm [in]
772
                                                                           will be communicated and computed.
773
                          @param mv
                                                          [in,out] Struct where ALS variables are stored.
774
                                                                           In case the acceration is successful layer factor^T * factor
775
                                                                           and layer factor variables are updated.
776
                                                          [in, out] Struct where the returned values of @c Gtc are stored.
                       * @param st
777
                                                                           If the acceleration succeeds updates cost function value.
778
779
780
                     void line_search_accel(CartCommunicator const &grid_comm,
781
                                                              Member_Variables
                                                                                                       &mv.
782
                                                              Status
                                                                                                       &st)
783
784
                        double
                                                                  = 0.0; // Objective Value after the acceleration step
                                               f_accel
785
                         double const accel_step = pow(st.ao_iter+1,(1.0/(st.options.accel_coeff)));
786
787
                        MatrixArrav
                                                accel_factors_T;
788
                        MatrixArray
                                                accel_gramians;
789
790
                         for(std::size_t i=0; i<TnsSize; ++i)</pre>
791
792
                            accel\_factors\_T[i] = mv.old\_factors\_T[i] + accel\_step * (mv.layer\_factors\_T[i] - accel\_step * (mv.layer\_fa
            mv.old_factors_T[i]);
793
                            accel_gramians[i] = accel_factors_T[i] * accel_factors_T[i].transpose();
794
                            all_reduce( mv.fiber_comm[i],
795
                                                  inplace(accel_gramians[i].data()),
796
                                                 mv.RxR,
797
                                                 std::plus<double>() );
798
                        }
799
800
                         f accel = accel cost function(grid comm, my, accel factors T);
801
                         if (st.f_value > f_accel)
802
803
                            mv.layer_factors_T = accel_factors_T;
804
                            mv.factor_T_factor = accel_gramians;
                                                             = f_accel;
805
                            st.f value
                            if (grid_comm.rank() == 0)
806
807
                               Partensor()->Logger()->info("Acceleration Step SUCCEEDED! at iter: {}", st.ao_iter);
808
809
810
                            st.options.accel_fail++;
811
812
                         if (st.options.accel_fail==5)
813
                        {
814
                            st.options.accel_fail=0;
815
                            st.options.accel_coeff++;
816
817
                     }
818
819
820
                      \star Parallel implementation of als method with MPI.
821
822
                       * @tparam Dimensions
                                                                          Array type containing the Tensor dimensions.
823
                                                                           The communication \operatorname{grid}, where the processors
824
                       * @param grid_comm [in]
825
                                                                           communicate their cost function.
                                                                           Tensor Dimensions. Each index contains the corresponding
826
                       * @param tnsDims
                                                         [in]
827
                                                                           factor's rows length.
828
                          @param R
                                                           [in]
                                                                           The rank of decomposition.
                          @param mv
829
                                                           [in]
                                                                           Struct where ALS variables are stored and being updated
830
                                                                           until a termination condition is true.
                                                          [in,out] Struct where the returned values of @c Gtc are stored.
831
                          @param status
832
                     void aogtc(CartCommunicator const &grid_comm,
833
834
                                        Member_Variables
                                                                                  &mv,
835
                                        Status
                                                                                  &status)
836
                        status.frob tns = (mv.subTns[0]).squaredNorm();
837
```

```
838
                    all_reduce( grid_comm,
839
                          inplace(&status.frob_tns),
840
                          1.
841
                          std::plus<double>() );
842
843
              cost function (grid comm, mv, status);
              status.rel_costFunction = status.f_value / status.frob_tns;
845
846
              for (int i=0; i< static_cast<int>(TnsSize); i++)
847
                mv.factor_T_factor[i].noalias() = mv.layer_factors_T[i] * mv.layer_factors[i];
848
                all_reduce( mv.fiber_comm[i],
849
                            inplace(mv.factor_T_factor[i].data()),
850
851
                            mv.RxR,
852
                            std::plus<double>() );
853
854
              // Wait for all processors to reach here
855
856
              grid_comm.barrier();
              // ---- Loop until ALS converges ----
858
859
              while(1)
860
              {
                  status.ao_iter++;
861
862
                  if (!grid_comm.rank())
863
864
                     Partensor()->Logger()->info("iter: {} -- fvalue: {} -- relative_costFunction: {}",
       status.ao_iter,
865
                                                      status.f_value, status.rel_costFunction);
866
       std::cout « "iter: " « status.ao_iter « " - status.f_value: " « status.f_value « " - status.rel_costFunction: " « status.rel_costFunction « std::endl;
867
868
869
870
                  11
                           <-----
                                                            loop for every mode
                 ----> //
871
                  for (std::size_t i = 0; i < TnsSize; i++)</pre>
872
873
                    // Compute hadamard of grammians to compute L.
874
                    mv.cwise_factor_product = partensor::PartialCwiseProd(mv.factor_T_factor, i);
875
876
877
                    // Partition rows of subfactor to the processes in the respective layer.
878
                    mv.local_factors_T[i] = mv.layer_factors_T[i].block(0,
       mv.displs_local_update[i][mv.layer_rank[i]] / mv.rank, mv.rank, mv.rows_for_update[i]);
279
880
881
                    update_factor(i, status, mv);
882
883
                  }
884
885
                  // ---- Cost function Computation ----
886
                  cost_function(grid_comm, mv, status);
887
                  status.rel_costFunction = status.f_value / status.frob_tns;
888
889
890
                  // if(status.options.normalization && !mv.all_orthogonal)
891
                      Normalize(mv.weight_factor, mv.rank, mv.factor_T_factor, mv.layer_factors);
892
893
                  // ---- Terminating condition ----
894
                  if (status.ao_iter >= status.options.max_iter)
895
896
                      gather_final_factors(mv, status);
897
                      if(grid_comm.rank() == 0)
898
                        899
900
901
                        if (status.options.writeToFile)
                          writeFactorsToFile(status);
902
903
904
                      break;
905
                  }
906
907
                  if (status.options.acceleration)
908
909
                    mv.norm_factors_T = mv.layer_factors_T;
                    // ---- Acceleration Step ----
910
911
                    if (status.ao_iter > 1)
912
                      line_search_accel(grid_comm, mv, status);
913
914
                    mv.old_factors_T = mv.norm_factors_T;
915
916
917
              } // end of outer while loop
918
919
            void initialize factors (Member Variables &mv.
923
```

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```
924
                                      Status
                                                        &status)
925
926
              if (status.options.initialized_factors)
927
                 if(status.options.read_factors_from_file)
928
929
930
                   for(std::size_t i=0; i<TnsSize; ++i)</pre>
931
932
                     status.factors[i] = Matrix(mv.tnsDims[i], static_cast<int>(mv.rank));
933
                     read( status.options.initial_factors_paths[i],
934
                           mv.tnsDims[i] * mv.rank,
935
                           0.
936
                           status.factors[i] );
937
938
                else
939
940
                  status.factors = status.options.factorsInit;
941
              else
942
943
                makeFactors(mv.tnsDims, status.options.constraints, mv.rank, status.factors);
944
945
956
            Status operator()(Options const &options)
957
958
                                status (options);
959
              Member_Variables mv(options.rank, options.tnsDims, status.options.proc_per_mode);
960
             // Communicator with cartesian topology
961
962
              CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
963
              // Functions that create layer and fiber grids.
964
965
              create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
966
              create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
967
               // produce estimate factors using uniform distribution with entries in [0,1].
968
              initialize_factors(mv, status);
969
970
971
              compute_sub_dimensions(status, mv);
972
973
               for (std::size_t i = 0; i < TnsSize; ++i)</pre>
974
975
                mv.layer_factors[i]
       status.factors[i].block(mv.displs_subTns[i][mv.fiber_rank[i]], 0,
976
                                                                 mv.subTnsDims[i][mv.fiber_rank[i]], mv.rank);
977
                                                  = mv.layer_factors[i].transpose();
                mv.layer_factors_T[i]
978
                mv.factor_T_factor[i].noalias() = mv.layer_factors_T[i] * mv.layer_factors[i];
979
980
              long long int fileSize = (TnsSize + 1) * options.nonZeros;
981
982
983
               // Matrix Ratings_Base = Matrix(options.nonZeros, static_cast<int>(TnsSize+1));
984
              Matrix Ratings_Base_T = Matrix(static_cast<int>(TnsSize+1), options.nonZeros);
985
986
               // Read the whole Tensor from a file
987
              read( options.ratings_path,
988
                     fileSize,
989
990
                     Ratings_Base_T );
991
992
              // Matrix Ratings_Base_T = Ratings_Base.transpose();
993
994
              sort_ratings_base(Ratings_Base_T, options.nonZeros, mv);
995
                     Ratings_Base_T.resize(0,0);
996
              // Ratings_Base.resize(0,0);
997
998
              aogtc(grid_comm, mv, status);
999
1000
               return status:
1001
1002
1013
             Status operator()(Matrix
                                              const &Ratings_Base_T,
1014
                                Options
                                              const &options)
1015
               Status
1016
                                  status (options);
1017
               Member_Variables mv(options.rank, options.tnsDims, status.options.proc_per_mode);
1018
1019
              // Communicator with cartesian topology
1020
               CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
1021
1022
               // Functions that create layer and fiber grids.
               create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
1023
1024
1025
1026
                // produce estimate factors using uniform distribution with entries in [0,1].
1027
               initialize_factors(mv, status);
1028
1029
               compute sub dimensions(status, mv);
```

```
1030
               // Begin Load Balancing
1032
                     // Matrix
                                                                    Balanced_Ratings_Base_T(TnsSize + 1,
       options.nonZeros);
1033
                     // std::array<std::vector<long int>, TnsSize> perm_tns_indices;
1034
1035
               // BalanceDataset<TnsSize>(options.nonZeros, options.tnsDims, Ratings_Base_T,
       perm_tns_indices, Balanced_Ratings_Base_T);
1036
1037
               // PermuteFactors<TnsSize>(status.factors, perm_tns_indices, mv.factors_T);
1038
               std::cout « "After Balance....." « std::endl;
1039
               for (std::size_t i = 0; i < TnsSize; ++i)</pre>
1040
1042
                 mv.layer_factors[i]
       status.factors[i].block(mv.displs_subTns[i][mv.fiber_rank[i]], 0,
1043
                                                                mv.subTnsDims[i][mv.fiber_rank[i]],
       mv.rank);
1044
                 mv.layer_factors_T[i]
                                                 = mv.layer_factors[i].transpose();
1045
                 mv.factor_T_factor[i].noalias() = mv.layer_factors_T[i] * mv.layer_factors[i];
1046
1047
                 // mv.layer_factors_T[i] = mv.factors_T[i].block(0, mv.displs_subTns[i][mv.fiber_rank[i]],
1048
                                                                   mv.rank,
       mv.subTnsDims[i][mv.fiber_rank[i]]);
1049
                                                   = mv.layer_factors_T[i].transpose();
                // mv.layer_factors[i]
1050
                 // mv.factor_T_factor[i].noalias() = mv.layer_factors_T[i] * mv.layer_factors[i];
1051
1052
1053
               // Each processor takes a subtensor from tnsX
               ReserveSparseTensor<TnsSize>(mv.subTns, mv.subTnsDims, mv.fiber_rank, mv.world_size,
1054
       options.nonZeros);
1055
               Dist_NNZ<TnsSize>(mv.subTns, options.nonZeros, mv.displs_subTns, mv.fiber_rank,
1056
       Ratings_Base_T, mv.subTnsDims);
1057
               // Dist_NNZ<TnsSize>(mv.subTns, options.nonZeros, mv.displs_subTns, mv.fiber_rank,
       Balanced_Ratings_Base_T, mv.subTnsDims);
1058
                     // Ratings Base T.resize(0,0);
1059
                     // Balanced_Ratings_Base_T.resize(0,0);
               for(int mode_i = 0; mode_i < static_cast<int>(TnsSize); mode_i++)
1061
1062
1063
                 mv.subTns[mode_i].makeCompressed();
1064
1065
               aogtc(grid_comm, mv, status);
1067
1068
               return status;
1069
1070
1071
          };
        } // namespace internal
1073
            // namespace v1
1074
1075 } // end namespace partensor
```

8.27 GtcOpenMP.hpp File Reference

8.27.1 Detailed Description

Implements the Canonical Polyadic Decomposition(gtc) using OpenMP. Make use of spdlog library in order to write output in a log file in "../log".

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Go to the documentation of this file.

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```
30 {
     inline namespace v1
32
33
       namespace internal
34
         template <std::size_t TnsSize_>
35
36
         struct GTC<TnsSize_, execution::openmp_policy> : public GTC_Base<TnsSize_>
37
38
           usina
                            GTC_Base<TnsSize_>::TnsSize;
           using
39
                            GTC_Base<TnsSize_>::lastFactor;
           using typename GTC_Base<TnsSize_>::Dimensions;
40
           using typename GTC_Base<TnsSize_>::MatrixArray;
41
           using typename GTC_Base<TnsSize_>::DataType;
42
            using typename GTC_Base<TnsSize_>::SparseTensor;
43
44
            using typename GTC_Base<TnsSize_>::IntArray;
4.5
            using typename GTC_Base<TnsSize_>::LongMatrix;
46
           using Options = partensor::SparseOptions<TnsSize_,execution::openmp_policy,SparseDefaultValues>;
using Status = partensor::SparseStatus<TnsSize_,execution::openmp_policy,SparseDefaultValues>;
47
48
            // Variables that will be used in gtc implementations.
50
51
            struct Member_Variables
52
             MatrixArray factors_T;
MatrixArray factor_T_factor;
5.3
54
55
              MatrixArray mttkrp_T;
                            tnsDims;
56
              IntArray
57
              std::array<std::array<int, TnsSize_ - 1>, TnsSize_> offsets;
58
59
              MatrixArray norm_factors_T;
             MatrixArray old_factors T;
60
61
              Matrix
                            cwise_factor_product;
63
                            Ratings_Base_T;
64
              SparseTensor tnsX;
65
              // bool
66
                               all orthogonal = true;
              // int
                               weight_factor;
              int
                           rank:
69
70
              MatrixArray grad;
71
              MatrixArray Y;
72
              MatrixArray invL;
73
              Member_Variables() = default;
75
76
              Member_Variables(int R, IntArray dims) : tnsDims(dims),
77
                                                            rank(R)
78
79
80
              Member_Variables(Member_Variables const &) = default;
              Member_Variables (Member_Variables
81
82
83
              Member_Variables &operator=(Member_Variables const &) = default;
                                                                    &&) = default;
84
             Member_Variables & operator = (Member_Variables
85
            };
             \star In case option variable @c writeToFile is enabled, then, before the end
88
89
             \star of the algorithm, it writes the resulted factors in files, whose
90
             \star paths are specified before compiling in 0 options.final_factors_path.
91
             * @param st [in] Struct where the returned values of @c Gtc are stored.
94
            void writeFactorsToFile(Status const &st)
95
96
              std::size_t size;
              for(std::size_t i=0; i<TnsSize; ++i)</pre>
98
                size = st.factors[i].rows() * st.factors[i].cols();
100
                 partensor::write(st.factors[i],
101
                                    st.options.final_factors_paths[i],
102
                                    size);
103
             }
104
105
106
107
              \star Compute the cost function value at the end of each outer iteration
108
             * based on the last factor.
109
                                       Struct where ALS variables are stored.
             * @param mv [in]
110
111
              * @param st [in,out] Struct where the returned values of @c Gtc are stored.
112
                                       In this case the cost function value is updated.
113
114
             void cost_function(Member_Variables const &mv,
115
                                 Status
                                                           &st)
116
             {
```

```
117
               Matrix temp_R_1(mv.rank, 1);
               double temp_1_1 = 0;
118
119
               double f_value_loc = 0;
120
121
               #pragma omp master
122
               st.f value = 0;
123
124
               #pragma omp barrier
125
126
               std::array<int,TnsSize-1> offsets;
127
               offsets[0] = 1;
               for (int j = 1; j < static_cast<int>(TnsSize) - 1; j++)
128
129
               {
130
                 offsets[j] = offsets[j - 1] * mv.tnsDims[j-1];
131
132
133
               #pragma omp for schedule(static)
               for (long int i = 0; i < mv.tnsX[lastFactor].outerSize(); ++i)</pre>
134
135
136
                    int row = 0;
                    for (SparseMatrix::InnerIterator it(mv.tnsX[lastFactor], i); it; ++it)
137
138
139
                        temp_R_1 = mv.factors_T[lastFactor].col(it.col());
       // Select rows of each factor an compute the Hadamard product of the respective row of the Khatri-Rao product, and the row of factor A\_N.
140
141
                        for (int mode_i = static_cast<int>(TnsSize) - 2; mode_i >= 0; mode_i--)
142
                            row = ((it.row()) / offsets[mode_i]) % (mv.tnsDims[mode_i]);
temp_R_1.noalias() = temp_R_1.cwiseProduct(mv.factors_T[mode_i].col(row));
143
144
145
146
                        temp_1_1 = it.value() - temp_R_1.sum();
147
                        f_value_loc += temp_1_1 * temp_1_1;
148
149
               #pragma omp atomic
st.f_value += f_value_loc;
150
151
152
153
               #pragma omp barrier
154
155
             }
156
157
             * Compute the cost function value at the end of each outer iteration
158
159
              * based on the last accelerated factor.
160
161
                                            [in] Struct where ALS variables are stored.
162
              * @param accel_factors [in] Accelerated factors.
163
              * @returns The cost function calculated with the accelerated factors.
164
165
166
             double accel_cost_function(Member_Variables
                                                                  const &mv,
167
                                                                   const &accel_factors)
168
169
              Matrix temp_R_1 (mv.rank, 1);
170
               double temp_1_1 = 0;
171
               double f value = 0;
172
173
               std::array<int,TnsSize-1> offsets;
               offsets[0] = 1;
174
175
               for (int j = 1; j < static_cast<int>(TnsSize) - 1; j++)
176
177
                 offsets[j] = offsets[j - 1] * mv.tnsDims[j-1];
178
               }
179
180
               #pragma omp for schedule(static)
181
               for (long int i = 0; i < mv.tnsX[lastFactor].outerSize(); ++i)</pre>
182
               {
                 int row = 0;
183
184
                 for (SparseMatrix::InnerIterator it(mv.tnsX[lastFactor], i); it; ++it)
185
186
                      temp_R_1 = accel_factors[lastFactor].col(it.col());
187
                     // Select rows of each factor an compute the Hadamard product of the respective row of
       the Khatri-Rao product, and the row of factor {\tt A\_N}\,.
188
                     // temp_R_1 = A_N(i_N,:) .* ... .* A_2(i_2,:) .* A_1(i_1,:)
                      for (int mode_i = static_cast<int>(TnsSize) - 2; mode_i >= 0; mode_i--)
189
190
191
                                                ((it.row()) / offsets[mode_i]) % (mv.tnsDims[mode_i]);
192
                          temp_R_1.noalias() = temp_R_1.cwiseProduct(accel_factors[mode_i].col(row));
193
194
                     temp 1 1 = it.value() - temp R 1.sum();
                     f_value += temp_1_1 * temp_1_1;
195
196
                 }
197
198
               return f_value;
199
200
201
             void calculate offsets (Member Variables &mv)
```

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```
202
203
               for (int idx = 0; idx < static_cast<int>(TnsSize); idx++)
204
205
                 mv.offsets[idx][0] = 1;
                 for (int j = 1, mode = 0; j < static_ast < int > (TnsSize) - 1; j++, mode++)
206
207
208
                    if (idx == mode)
209
210
                     mode++;
211
212
                   mv.offsets[idx][j] = mv.offsets[idx][j - 1] * mv.tnsDims[mode];
213
214
              }
215
216
217
             void unconstraint_update(int
                                                          const idx,
                                        Member_Variables
218
                                                                 £mv7.
219
                                        Status
                                                                 &st)
220
221
                 int r = mv.rank;
222
223
                 Matrix eye = st.options.lambdas[idx] * Matrix::Identity(r, r);
224
                 int last_mode = (idx == static_cast<int>(TnsSize) - 1) ? static_cast<int>(TnsSize) - 2 :
225
       static_cast<int>(TnsSize) - 1;
226
227
                 Matrix MTTKRP_col(r, 1);
228
                 Matrix temp_RxR(r, r);
229
                 Matrix temp_R_1(r, 1);
230
231
                 // Compute MTTKRP
232
                 #pragma omp for schedule(dynamic) //nowait
233
                 for (long int i = 0; i < mv.tnsX[idx].outerSize(); ++i)</pre>
234
                     MTTKRP_col.setZero();
235
       temp_RxR.setZero(); // is the Hadamard product of Grammians of the Factors, that correspond to the nnz elements of the Tensor.
236
237
                      for (SparseMatrix::InnerIterator it(mv.tnsX[idx], i); it; ++it)
238
                      {
239
                          temp_R_1 = Matrix::Ones(r, 1);
240
2.41
                          // Select rows of each factor an compute the respective row of the Khatri-Rao
       product.
242
                          for (int mode_i = last_mode, kr_counter = static_cast<int>(TnsSize) - 2; mode_i >= 0
       && kr_counter >= 0; mode_i--)
243
244
                              if (mode_i == idx)
245
246
                                  continue:
247
248
                                       = ((it.row()) / mv.offsets[idx][kr_counter]) % (mv.tnsDims[mode_i]);
249
                              temp_R_1 = temp_R_1.cwiseProduct(mv.factors_T[mode_i].col(row));
250
                              kr_counter--;
251
                          .// Subtract from the previous row the respective row of \mathbf{W}_{m{r}} according to relation
252
        (9).
253
                          MTTKRP_col.noalias() += it.value() * temp_R_1;
254
                          temp_RxR.noalias() += temp_R_1 * temp_R_1.transpose();
255
256
                      mv.factors_T[idx].col(i) = (temp_RxR + eye).inverse() * MTTKRP_col;
2.57
                 }
258
             }
259
260
261
              * Based on each factor's constraint, a different
262
              \star update function is used at every outer iteration.
263
              * Computes also factor T * factor at the end.
264
265
266
              * @param idx [in]
                                       Factor to be updated.
              * @param mv [in] Struct where ALS variables are stored.
* @param st [in,out] Struct where the returned values of @c Gtc are stored.
267
2.68
269
                                       Updates the @c stl array with the factors.
270
271
             void update factor(int
                                                   const idx,
272
                                 Member_Variables
                                                          &mv,
273
274
               // Update factor
275
276
               {\tt switch} ( {\tt st.options.constraints[idx]} )
277
278
                 case Constraint::unconstrained:
279
280
                   unconstraint_update(idx, mv, st);
281
282
283
                 case Constraint::nonnegativity:
```

```
284
                              {
             int last_mode = (idx == static_cast<int>(TnsSize) - 1) ? static_cast<int>(TnsSize) - 2 :
static_cast<int>(TnsSize) - 1;
285
                                SparseMTTKRP_omp(mv.tnsDims, mv.tnsX[idx], mv.factors_T, mv.rank, mv.offsets[idx],
286
             last_mode, idx, mv.mttkrp_T[idx]);
287
                                 #pragma omp barrier
288
289
                                 // NesterovMNLS(mv.cwise_factor_product, mv.factors_T, mv.tnsDims, mv.tnsX[idx],
             mv.offsets[idx], mv.Y[idx],
290
                                                             st.options.max_nesterov_iter, st.options.lambdas[idx], idx,
             st.options.constraints[idx], mv.mttkrp_T[idx]);
291
292
                                 local L::NesterovMNLS(mv.invL[idx], mv.factors T, mv.tnsDims, mv.tnsX[idx],
             mv.offsets[idx], mv.Y[idx],
293
                                                         st.options.max_nesterov_iter, st.options.lambdas[idx], idx,
             mv.mttkrp_T[idx]);
294
295
                                break;
296
297
                             default: // in case of Constraint::constant
298
299
                          }
300
                          // Compute A^T * A + B^T * B + ...
301
302
                          #pragma omp master
303
                              st.factors[idx] = mv.factors_T[idx].transpose();
304
305
                             mv.factor_T_factor[idx].noalias() = mv.factors_T[idx] * mv.factors_T[idx].transpose();
306
307
                      }
308
309
310
                        * @brief Line Search Acceleration
311
312
                        \star Performs an acceleration step on the updated factors, and keeps the accelerated factors
313
                        * when the step succeeds. Otherwise, the acceleration step is ignored.
                        * Line Search Acceleration reduces the number of outer iterations in the ALS algorithm.
314
315
316
                        * @note This implementation ONLY, if factors are of @c Matrix type.
317
318
                        \star @param \ \mbox{mv} [in,out] Struct where ALS variables are stored.
319
                                                                  In case the acceleration step is successful the \ensuremath{\mathsf{Gramian}}
                                                                  matrices of factors are updated.
320
321
                        * @param st [in,out] Struct where the returned values of @c Gtc are stored.
                                                                  If the acceleration succeeds updates @c factors
322
323
                                                                  and cost function value.
324
325
                      void line_search_accel(Member_Variables &mv,
326
327
                                                                Status
                                                                                              &st.
328
                                                                double
                                                                                                &f_accel,
329
                                                                 double
                                                                                               &accel_step,
330
                                                                MatrixArray
                                                                                               &accel_factors_T,
331
                                                                MatrixArray
                                                                                               &accel_gramians)
332
333
                          #pragma omp master
334
335
                              for(std::size_t i=0; i<TnsSize; ++i)</pre>
336
337
                                     \verb|accel_factors_T[i]| = \verb|mv.old_factors_T[i]| + \verb|accel_step| * (\verb|mv.factors_T[i]| - |accel_step| * (\verb|mv.factors_T[i]| - |accel_step| * (\verb|mv.factors_T[i]| - |accel_step| * (mv.factors_T[i]| - |accel_step| * (mv.factors_T
             mv.old factors_T[i]);
338
                                   accel_gramians[i] = accel_factors_T[i] * accel_factors_T[i].transpose();
339
                             }
340
341
                             f_accel = 0;
342
343
344
                          #pragma omp barrier
345
346
                          double f_accel_loc = accel_cost_function(mv, accel_factors_T);
347
348
                          #pragma omp atomic
349
                          f_accel += f_accel_loc;
350
351
                          #pragma omp barrier
352
353
                          #pragma omp master
354
355
                              if (st.f_value > f_accel)
356
                              {
357
                                    mv.factors T
                                                                       = accel factors T;
                                    mv.factor_T_factor = accel_gramians;
358
359
                                                                       = f_accel;
360
                                    Partensor()->Logger()->info("Acceleration Step SUCCEEDED! at iter: {}", st.ao_iter);
361
362
                             else
                                     st.options.accel fail++;
363
```

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```
364
365
                 if (st.options.accel_fail==5)
366
367
                      st.options.accel_fail=0;
368
                     st.options.accel_coeff++;
369
                 }
370
371
372
373
374
              * Sequential implementation of Alternating Least Squares (ALS) method.
375
376
             * @param R
                            [in]
                                       The rank of decomposition.
377
              * @param mv [in]
                                       Struct where ALS variables are stored and being updated
378
                                       until a termination condition is true.
379
              \star @param st [in,out] Struct where the returned values of @c Gtc are stored.
380
381
             void aogtc (Member Variables
                                                 &mv,
382
                        Status
                                                 &status)
383
384
               double f_{accel} = 0.0; // Objective Value after the acceleration step
               double accel_step = 0.0;
385
386
              MatrixArray accel_factors_T;
MatrixArray accel_gramians;
387
388
389
390
               for (std::size_t i=0; i<TnsSize; i++)</pre>
391
392
                 mv.Y[i]
                                     = Matrix::Zero(mv.rank, mv.tnsDims[i]);
                                     = status.factors[i].transpose();
= Matrix(mv.rank, mv.tnsDims[i]);
                 mv.factors_T[i]
393
                mv.mttkrp_T[i] = Matrix(mv.rank, mv.tnsDims[i]);
mv.factor_T_factor[i].noalias() = mv.factors_T[i] * status.factors[i];
394
395
396
                 accel_factors_T[i] = mv.factors_T[i];
397
                 accel_gramians[i] = Matrix::Zero(mv.rank, mv.rank);
                                     = Matrix::Zero(mv.tnsDims[i], 1);
398
                 mv.invL[i]
399
400
401
               // if(status.options.normalization)
402
403
                    choose_normilization_factor(status, mv.all_orthogonal, mv.weight_factor);
404
               // Normalize(static_cast<int>(R), mv.factor_T_factor, status.factors);
405
406
407
               const int total_num_threads = get_num_threads();
408
               omp_set_nested(0);
409
410
               status.frob_tns
                                        = (mv.tnsX[0]).squaredNorm();
411
               #pragma omp parallel \
412
                       num_threads(total_num_threads) \
413
414
                        proc_bind(spread)\
415
                       default (shared) \
416
                       shared(status, mv)
417
                 cost_function(mv, status);
418
419
                 #pragma omp barrier
421
                 #pragma omp master
422
423
                   status.rel_costFunction = status.f_value / status.frob_tns;
424
425
                 #pragma omp barrier
426
427
428
                 // ---- Loop until ALS converges ----
429
                 while(1)
430
431
                      #pragma omp master
432
433
                          status.ao_iter++;
434
                          Partensor()->Logger()->info("iter: {} -- fvalue: {} -- relative_costFunction: {}",
       status.ao_iter,
435
                                                                     status.f_value, status.rel_costFunction);
436
                         std::cout « "iter : " « status.ao_iter « " - fvalue : " « status.f_value « " -
437
       relative_costFunction : " « status.rel_costFunction « std::endl;
438
                         // status.f_value = 0;
439
440
                      #pragma omp barrier
                     for (std::size_t i=0; i<TnsSize; i++)</pre>
441
442
443
                          #pragma omp master
444
445
                              mv.cwise_factor_product = PartialCwiseProd(mv.factor_T_factor, i);
446
447
                          #pragma omp barrier
448
                          // Update factor
```

```
449
                          update_factor(i, mv, status);
450
                          #pragma omp barrier
451
                      }
452
453
                      #pragma omp barrier
                      // Avg Factors if symmetric tensor
454
                      if (status.options.averaging && status.ao_iter >= 1)
455
456
457
                        #pragma omp master
458
459
                          for (int i = 1; i < static_cast<int>(TnsSize); i++)
460
                            mv.factors_T[0].noalias() += mv.factors_T[i];
461
462
463
464
                          mv.factors_T[0].noalias() = mv.factors_T[0] / TnsSize;
465
                          for (int i = 0; i < static cast<int>(TnsSize); i++)
466
467
468
                            mv.factors_T[i] = mv.factors_T[0];
469
470
                            status.factors[i] = mv.factors_T[i].transpose();
                            \label{eq:mv.factor} \texttt{Tw.factor}[\texttt{i}].\texttt{noalias()} = \texttt{mv.factors}_\texttt{T}[\texttt{i}] * \texttt{mv.factors}_\texttt{T}[\texttt{i}].\texttt{transpose()};
471
472
473
                        }
474
475
                      #pragma omp barrier
476
477
                     cost_function(mv, status);
478
                      #pragma omp master
479
480
                        status.rel_costFunction = status.f_value / status.frob_tns;
481
482
                      #pragma omp barrier
483
484
       //
485
                      // if(status.options.normalization && !mv.all_orthogonal)
486
                          Normalize(mv.weight_factor, static_cast<int>(R), mv.factor_T_factor,
487
488
                      // ---- Terminating condition ----
                     if (status.rel_costFunction < status.options.threshold_error || status.ao_iter >=
489
       status.options.max_iter)
490
                     {
491
                          #pragma omp master
492
493
                              if (status.options.writeToFile)
                                   writeFactorsToFile(status);
494
495
                          break;
496
497
498
                      #pragma omp barrier // DON'T REMOVE!
499
500
                      if (status.options.acceleration)
501
502
                                -- Acceleration Step -
503
                          if (status.ao_iter > 1)
504
505
                              #pragma omp master
                              accel_step = pow(status.ao_iter+1,(1.0/(status.options.accel_coeff)));
506
507
508
                              line_search_accel(mv, status, f_accel, accel_step, accel_factors_T,
       accel_gramians);
509
                              #pragma omp barrier
510
                          // Averaging
511
512
                          #pragma omp master
513
514
                            for (int i = 1; i < static_cast<int>(TnsSize); i++)
515
516
                              mv.factors_T[0].noalias() += mv.factors_T[i];
517
                            }
518
                            mv.factors_T[0].noalias() = mv.factors_T[0] / TnsSize;
519
520
521
                            for (int i = 0; i < static_cast<int>(TnsSize); i++)
522
523
                              mv.factors_T[i] = mv.factors_T[0];
524
525
                              status.factors[i] = mv.factors T[i].transpose();
526
                              mv.factor_T_factor[i].noalias() = mv.factors_T[i] * mv.factors_T[i].transpose();
527
528
                              if (status.options.acceleration)
529
                                mv.old_factors_T[i] = mv.factors_T[i];
530
531
```

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```
532
                           }
533
534
                         #pragma omp master
535
536
                             for (int i = 0; i < static_cast<int>(TnsSize); i++)
537
                                 mv.old_factors_T[i] = mv.factors_T[i];
538
539
                         #pragma omp barrier
540
541
                 } // end of while
              } // end of pragma
542
543
544
548
            void initialize_factors(Member_Variables &mv,
549
                                     Status
550
551
              if(status.options.initialized_factors)
552
553
                 if(status.options.read_factors_from_file)
554
                 {
555
                   for(std::size_t i=0; i<TnsSize; ++i)</pre>
556
                     status.factors[i] = Matrix(mv.tnsDims[i], static_cast<int>(mv.rank));
557
                     read( status.options.initial_factors_paths[i],
558
                           mv.tnsDims[i] * mv.rank,
559
560
561
                           status.factors[i] );
562
                   }
563
564
                else
565
                  status.factors = status.options.factorsInit;
566
567
              else // produce estimate factors using uniform distribution with entries in [0,1].
568
                makeFactors(mv.tnsDims, status.options.constraints, mv.rank, status.factors);
569
570
            Status operator()(Options const &options)
581
582
583
                                status (options);
584
              Member_Variables mv(options.rank, options.tnsDims);
585
586
              long long int fileSize = (TnsSize + 1) * options.nonZeros;
587
588
              Matrix Ratings_Base_T = Matrix(static_cast<int>(TnsSize+1), options.nonZeros);
589
              // Read the whole Tensor from a file
              read( options.ratings_path,
590
591
                     fileSize,
                     Ο,
592
593
                    Ratings_Base_T );
594
595
              // GTC_Base<TnsSize>::sort_ratings_base(mv.Ratings_Base_T, options.nonZeros);
596
               // ReserveSparseTensor<TnsSize>(mv.tnsX, options.tnsDims, options.nonZeros);
597
               // FillSparseTensor<TnsSize>(mv.tnsX, options.nonZeros, mv.Ratings_Base_T, options.tnsDims);
598
               // mv.Ratings_Base_T.resize(0,0);
              GTC_Base<TnsSize>::sort_ratings_base(Ratings_Base_T, mv.tnsX, options.tnsDims,
599
       options.nonZeros);
600
              Ratings_Base_T.resize(0,0);
601
602
              for (std::size_t i=0; i<TnsSize; i++)</pre>
603
604
                mv.tnsX[i].makeCompressed();
605
606
607
              calculate_offsets(mv);
608
609
              initialize_factors(mv, status);
610
611
              aogtc(mv, status);
612
613
              return status;
614
615
62.6
            Status operator()(Matrix
                                             const &Ratings_Base_T,
627
                               Options
                                             const &options)
628
629
                                status (options);
630
              Member_Variables mv(options.rank, options.tnsDims);
631
632
              // ReserveSparseTensor<TnsSize>(mv.tnsX, options.tnsDims, options.nonZeros);
              // FillSparseTensor<TnsSize>(mv.tnsX, options.nonZeros, Ratings_Base_T, options.tnsDims);
633
              // Ratings_Base_T.resize(0,0);
634
635
              GTC_Base<TnsSize>::sort_ratings_base(Ratings_Base_T, mv.tnsX, options.tnsDims,
       options.nonZeros);
636
              // Ratings_Base_T.resize(0,0);
637
638
              for (std::size_t i=0; i<TnsSize; i++)</pre>
639
```

```
mv.tnsX[i].makeCompressed();
642
643
                calculate_offsets(mv);
644
                // produce estimate factors using uniform distribution with entries in [0,1].
645
                initialize_factors(mv, status);
647
648
                partensor::timer.startChronoHighTimer();
649
                aogtc(mv, status);
                double end_gtc_time_omp = partensor::timer.endChronoHighTimer();
std::cout « "GtcOpenMP took " « end_gtc_time_omp « " sec." « std::endl;
650
651
652
                return status;
653
654
           };
        } // namespace internal
// namespace v1
655
656
657 } // end namespace partensor
```

8.29 GtcStochastic.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
#include "PartialCwiseProd.hpp"
#include "NesterovMNLS.hpp"
#include "Normalize.hpp"
#include "Timers.hpp"
#include "ReadWrite.hpp"
```

Functions

- template<std::size_t_TnsSize, typename ExecutionPolicy > execution::internal::enable_if_execution_policy< ExecutionPolicy, SparseStatus< _TnsSize, execution← ::execution_policy_t< ExecutionPolicy >, SparseDefaultValues > > gtc_stochastic (ExecutionPolicy &&, Matrix const &Ratings_Base_T, SparseOptions< _TnsSize, execution::execution_policy_t< ExecutionPolicy >, SparseDefaultValues > const &options)
- template<std::size_t_TnsSize, typename ExecutionPolicy >
 execution::internal::enable_if_execution_policy< ExecutionPolicy, SparseStatus< _TnsSize, execution
 ::execution_policy_t< ExecutionPolicy >, SparseDefaultValues >> gtc_stochastic (ExecutionPolicy &&,
 SparseOptions< _TnsSize, execution::execution_policy_t< ExecutionPolicy >, SparseDefaultValues >
 const &options)

8.29.1 Detailed Description

Implements the Stochastic General Tensor Completion(gtc stochastic). Make use of spdlog library in order to write output in a log file in "../log". In case of using parallelism with mpi, then the functions from GtcStochasticMpi.hpp will be called.

8.29.2 Function Documentation

8.29.2.1 gtc_stochastic() [1/2]

Interface of General Tensor Completion(gtc_stochastic), with the use of an Execution Policy, which can be either sequential, parallel with the use of MPI, or parallel with the use of OpenMP. In order to choose a policy, type execution::seq, execution::mpi or execution::omp. Default value is sequential, in case no ExecutionPolicy is passed.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
Tensor_	Type(data type and order) of input Tensor. Tensor_ must be
	partensor::Tensor <order>, where order must be in range of [3-8].</order>

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.

Returns

An object of type Status, containing the results of the algorithm.

8.29.2.2 gtc_stochastic() [2/2]

Interface of Stochastic General Tensor Completion(gtc_stochastic), with the use of an Execution Policy, which can be either sequential, parallel with the use of MPI, or parallel with the use of OpenMP. In order to choose a policy, type execution::seq, execution::mpi or execution::omp. Default value is sequential, in case no ExecutionPolicy is passed.

Template Parameters

ExecutionPolicy	Type of stl Execution Policy (sequential, parallel-mpi).
Tensor_	Type(data type and order) of input Tensor. Tensor_ must be
	partensor::Tensor <order>, where order must be in range of [3-8].</order>

Parameters

tnsX	[in] The given Tensor to be factorized of Tensor_type, with double data.
R	[in] The rank of decomposition.

Returns

An object of type Status, containing the results of the algorithm.

8.30 GtcStochastic.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
26 #ifndef PARTENSOR_GTC_STOCHASTIC_HPP
27 #define PARTENSOR_GTC_STOCHASTIC_HPP
28
29 #include "PARTENSOR_basic.hpp
30 #include "PartialCwiseProd.hpp"
31 #include "NesterovMNLS.hpp"
32 #include "Normalize.hpp"
33 #include "Timers.hpp"
34 #include "ReadWrite.hpp"
35
36 namespace partensor
37
38
     inline namespace v1
39
40
       namespace internal
41
42
          \star Includes the implementation of Stochastic General Tensor Completion. Based on the given
44
          * parameters one of the overloaded operators will be called.
4.5
         template <std::size_t TnsSize_>
46
         struct GTC_STOCHASTIC_Base
47
48
49
           static constexpr std::size_t TnsSize
           static constexpr std::size_t lastFactor = TnsSize - 1;
50
           using SparseTensor = typename partensor::SparseTensor<TnsSize_>;
using DataType = typename SparseTensorTraits<SparseTensor>::DataType;
52
53
                              = typename SparseTensorTraits<SparseTensor>::MatrixType;
= typename SparseTensorTraits<SparseTensor>::Dimensions;
54
           using MatrixType
55
           using Dimensions
           using SparseMatrix = typename SparseTensorTraits<SparseTensor>::SparseMatrixType;
           using LongMatrix = typename SparseTensorTraits<SparseTensor>::LongMatrixType;
           using Constraints = typename SparseTensorTraits<SparseTensor>::Constraints;
59
60
           using MatrixArray = typename SparseTensorTraits<SparseTensor>::MatrixArray;
           using DoubleArray = typename SparseTensorTraits<SparseTensor>::DoubleArray;
61
           using IntArray
                               = typename SparseTensorTraits<SparseTensor>::IntArray;
           template<int mode>
           void sort_ratings_base_util(Matrix
                                                       const &Ratings_Base_T,
66
                                          SparseTensor
                                                              &tnsX,
67
                                          IntArray
                                                     const &tnsDims,
68
                                          long int
                                                       const nnz)
69
             Matrix ratings_base_temp = Ratings_Base_T;
71
              std::vector<std::vector<double> vectorized_ratings_base;
72
              vectorized_ratings_base.resize(nnz,std::vector<double>(TnsSize + 1));
73
74
              for (int rows = 0; rows < static_cast<int>(TnsSize) + 1; rows++)
75
76
                for (int cols = 0; cols < nnz; cols++)</pre>
78
                  vectorized_ratings_base[cols][rows] = Ratings_Base_T(rows, cols);
79
80
              // Sort
81
              std::sort(vectorized_ratings_base.begin(), vectorized_ratings_base.end(), SortRows<TnsSize_,
82
83
84
              for (int rows = 0; rows < static_cast<int>(TnsSize) + 1; rows++)
8.5
                for (int cols = 0; cols < nnz; cols++)</pre>
86
87
                  ratings_base_temp(rows, cols) = vectorized_ratings_base[cols][rows];
```

```
}
90
91
92
             FillSparseMatricization<TnsSize>(tnsX, nnz, ratings_base_temp, tnsDims, mode);
9.3
             if constexpr (mode+1 < TnsSize)</pre>
94
95
                sort_ratings_base_util<mode+1>(Ratings_Base_T, tnsX, tnsDims, nnz);
97
98
           void sort_ratings_base(Matrix
                                                 const &Ratings_Base_T,
                                    SparseTensor
99
                                                        &tnsX,
100
                                     IntArrav
                                                  const &tnsDims.
101
                                     long int
                                                  const nnz)
102
103
              ReserveSparseTensor<TnsSize>(tnsX, tnsDims, nnz);
104
              sort_ratings_base_util<0>(Ratings_Base_T, tnsX, tnsDims, nnz);
105
106
          };
107
          template <std::size_t TnsSize_, typename ExecutionPolicy = execution::sequenced_policy>
struct GTC_STOCHASTIC : public GTC_STOCHASTIC_Base<TnsSize_>
108
109
110
111
            usina
                            GTC_STOCHASTIC_Base<TnsSize_>::TnsSize;
                            GTC_STOCHASTIC_Base<TnsSize_>::lastFactor;
112
            usina
            using typename GTC_STOCHASTIC_Base<TnsSize_>::Dimensions;
113
            using typename GTC_STOCHASTIC_Base<TnsSize_>::MatrixArray;
114
115
            using typename GTC_STOCHASTIC_Base<TnsSize_>::DataType;
116
            using typename GTC_STOCHASTIC_Base<TnsSize_>::SparseTensor;
117
            using typename GTC_STOCHASTIC_Base<TnsSize_>::IntArray;
118
            using typename GTC_STOCHASTIC_Base<TnsSize_>::LongMatrix;
119
120
            using Options :
       partensor::SparseOptions<TnsSize_, execution::sequenced_policy, SparseDefaultValues>;
121
            using Status
       partensor::SparseStatus<TnsSize_,execution::sequenced_policy,SparseDefaultValues>;
122
            // Variables that will be used in gtc stochastic implementations.
123
124
            struct Member_Variables
125
126
              MatrixArray factors_T;
127
              MatrixArray factor_T_factor;
128
              MatrixArray mttkrp_T;
129
              IntArray
                            tnsDims:
130
                            blocksize;
              IntArray
131
              std::array<std::array<int, TnsSize_ -1>, TnsSize_> offsets;
132
133
              MatrixArray norm_factors_T;
134
              MatrixArray old_factors_T;
135
136
              Matrix
                            cwise factor product:
137
              SparseTensor tnsX;
138
139
              double
                            c_stochastic_perc;
140
              Member_Variables() = default;
141
142
143
              Member_Variables(int R, IntArray dims) : tnsDims(dims),
144
145
146
147
              Member Variables (Member Variables const &) = default;
                                                       &&) = default;
148
              Member Variables (Member Variables
149
150
              Member_Variables &operator=(Member_Variables const &) = default;
151
              Member_Variables & operator = (Member_Variables
                                                               &&) = default;
152
            };
153
154
155
             * In case option variable @c writeToFile is enabled, then, before the end
             \star of the algorithm, it writes the resulted factors in files, whose
156
157
              * paths are specified before compiling in @ options.final_factors_path.
158
159
              \star @param st [in] Struct where the returned values of @c GtcStochastic are stored.
160
            void writeFactorsToFile(Status const &st)
161
162
163
               std::size_t size;
164
               for(std::size_t i=0; i<TnsSize; ++i)</pre>
165
                size = st.factors[i].rows() * st.factors[i].cols();
166
167
                partensor::write(st.factors[i],
168
                                  st.options.final_factors_paths[i],
169
170
171
            }
172
173
```

```
174
             \star Compute the cost function value at the end of each outer iteration
              \star based on the last factor.
175
176
             * @param mv [in] Struct where ALS variables are stored.
* @param st [in,out] Struct where the returned values of @c GtcStochastic are stored.
177
178
                                      In this case the cost function value is updated.
179
180
181
             void cost_function(Member_Variables const &mv,
182
                                Status
183
              Matrix temp_R_1(mv.rank, 1);
184
              double temp_1_1 = 0;
st.f_value = 0;
185
186
187
188
               std::array<int,TnsSize-1> offsets;
               offsets[0] = 1;
for (int j = 1; j < static_cast<int>(TnsSize) - 1; j++)
189
190
191
               {
192
                offsets[j] = offsets[j - 1] * mv.tnsDims[j-1];
193
194
195
               for (long int i = 0; i < mv.tnsX[lastFactor].outerSize(); ++i)</pre>
196
                   int row = 0:
197
198
                   for (SparseMatrix::InnerIterator it(mv.tnsX[lastFactor], i); it; ++it)
199
200
                        temp_R_1 = mv.factors_T[lastFactor].col(it.col());
201
                        // Select rows of each factor an compute the Hadamard product of the respective row of
       the Khatri-Rao product, and the row of factor A_N.
                        for (int mode_i = static_cast<int>(TnsSize) - 2; mode_i >= 0; mode_i--)
202
203
204
                                     = ((it.row()) / offsets[mode_i]) % (mv.tnsDims[mode_i]);
205
                            temp_R_1 = temp_R_1.cwiseProduct(mv.factors_T[mode_i].col(row));
206
                       temp_1_1 = it.value() - temp_R_1.sum();
st.f_value += temp_1_1 * temp_1_1;
207
208
209
                   }
210
              }
211
             }
212
213
214
             * Compute the cost function value at the end of each outer iteration
215
             * based on the last accelerated factor.
216
                                            [in] Struct where ALS variables are stored.
217
218
             * @param accel_factors
                                           [in] Accelerated factors.
219
220
             \star @returns The cost function calculated with the accelerated factors.
221
222
             double accel_cost_function(Member_Variables
                                                                  const &mv.
223
                                         MatrixArray
                                                                  const &accel_factors)
224
225
              Matrix temp_R_1 (mv.rank, 1);
226
               double temp_1_1 = 0;
              double f_value = 0:
227
228
229
               std::array<int,TnsSize-1> offsets;
230
               offsets[0] = 1;
               for (int j = 1; j < static_cast<int>(TnsSize) - 1; j++)
231
232
                offsets[j] = offsets[j - 1] * mv.tnsDims[j-1];
233
234
235
236
               for (long int i = 0; i < mv.tnsX[lastFactor].outerSize(); ++i)</pre>
237
238
                 int row = 0;
239
                 for (SparseMatrix::InnerIterator it(mv.tnsX[lastFactor], i); it; ++it)
240
241
                     temp_R_1 = accel_factors[lastFactor].col(it.col());
242
                     // Select rows of each factor an compute the Hadamard product of the respective row of
       the Khatri-Rao product, and the row of factor A\_N.
243
                        temp_R_1 = A_N(i_N,:) .* ... .* A_2(i_2,:) .* A_1(i_1,:)
2.44
                     for (int mode_i = static_cast<int>(TnsSize) - 2; mode_i >= 0; mode_i--)
245
                                  = ((it.row()) / offsets[mode_i]) % (mv.tnsDims[mode_i]);
246
247
                          temp_R_1 = temp_R_1.cwiseProduct(accel_factors[mode_i].col(row));
248
249
                     temp_1_1 = it.value() - temp_R_1.sum();
250
                     f_value += temp_1_1 * temp_1_1;
2.51
                }
252
253
               return f_value;
254
255
256
             void calculate_offsets(Member_Variables &mv)
2.57
258
               for (int idx = 0; idx < static cast<int>(TnsSize); idx++)
```

```
259
               {
260
                 mv.offsets[idx][0] = 1;
261
                  for (int j = 1, mode = 0; j < static_cast<int>(TnsSize) - 1; j++, mode++)
2.62
2.63
                    if (idx == mode)
264
265
                     mode++;
266
267
                   mv.offsets[idx][j] = mv.offsets[idx][j - 1] * mv.tnsDims[mode];
2.68
               }
269
270
             }
271
272
             void unconstraint_update(int
                                                            const idx,
273
                                         Member_Variables
                                                                   &mv,
274
                                         Status
                                                                   &st)
275
276
                 int r = mv.rank;
277
278
                 Matrix eye = st.options.lambdas[idx] * Matrix::Identity(r, r);
279
280
                 int last_mode = (idx == static_cast<int>(TnsSize) - 1) ? static_cast<int>(TnsSize) - 2 :
       static_cast<int>(TnsSize) - 1;
281
282
                 Matrix MTTKRP_col(r, 1);
283
                 Matrix temp_RxR(r, r);
284
                 Matrix temp_R_1(r, 1);
285
286
                 // Compute MTTKRP
                 for (long int i = 0; i < mv.tnsX[idx].outerSize(); ++i)</pre>
287
288
                 {
289
                      MTTKRP col.setZero();
290
                      temp_RxR.setZero(); // is the Hadamard product of Grammians of the Factors, that
       correspond to the nnz elements of the Tensor.
291
                      for (SparseMatrix::InnerIterator it(mv.tnsX[idx], i); it; ++it)
292
293
                          temp_R_1 = Matrix::Ones(r, 1);
294
                          int row;
295
                          // Select rows of each factor an compute the respective row of the Khatri-Rao
       product.
296
                          for (int mode_i = last_mode, kr_counter = static_cast<int>(TnsSize) - 2; mode_i >= 0
        && kr_counter >= 0; mode_i--)
297
                          {
298
                               if (mode_i == idx)
299
                               {
                                   continue;
300
301
                                        = ((it.row()) / mv.offsets[idx][kr_counter]) % (mv.tnsDims[mode_i]);
302
                               \label{eq:condition} \texttt{temp\_R\_1} = \texttt{temp\_R\_1.cwiseProduct(mv.factors\_T[mode\_i].col(row));}
303
304
                               kr counter --:
305
306
                          // Subtract from the previous row the respective row of W, according to relation
        (9).
307
                          MTTKRP_col.noalias() += it.value() * temp_R_1;
                          \label{eq:continuous_loss} \texttt{temp\_RxR.noalias()} \quad += \ \texttt{temp\_R\_1} \ \star \ \texttt{temp\_R\_1.transpose();}
308
309
310
                      mv.factors_T[idx].col(i) = (temp_RxR + eye).inverse() * MTTKRP_col;
311
                 }
312
             }
313
314
315
              * Based on each factor's constraint, a different
316
              * update function is used at every outer iteration.
317
318
              * Computes also factor^T * factor at the end.
319
320
              * @param idx [in]
                                        Factor to be updated.
321
              * @param mv [in] Struct where ALS variables are stored.
* @param st [in,out] Struct where the returned values of @c GtcStochastic are stored.
322
323
                                        Updates the @c stl array with the factors.
324
325
             void update_factor(int
                                                     const idx,
326
                                  Member_Variables
                                                           &mv,
327
                                  Status
                                                            &st
328
329
               // Update factor
330
               switch ( st.options.constraints[idx] )
331
332
                 case Constraint::unconstrained:
333
334
                   break;
335
336
                 case Constraint::nonnegativity:
337
338
                    \verb|dynamic_blocksize::StochasticNesterovMNLS(mv.factors_T, mv.tnsDims, mv.tnsX[idx], \\
       mv.offsets[idx],
339
                                                                  mv.c stochastic perc.
```

```
st.options.max_nesterov_iter, st.options.lambdas[idx], idx);
340
                  break;
341
342
                default: // in case of Constraint::constant
343
                  break;
344
              }
345
346
              // Compute A^T * A + B^T * B +
347
              st.factors[idx] = mv.factors_T[idx].transpose();
348
              mv.factor_T_factor[idx].noalias() = mv.factors_T[idx] * st.factors[idx];
349
350
351
352
             * @brief Line Search Acceleration
353
354
             \star Performs an acceleration step on the updated factors, and keeps the accelerated factors
355
             * when the step succeeds. Otherwise, the acceleration step is ignored.
             * Line Search Acceleration reduces the number of outer iterations in the ALS algorithm.
356
357
358
             * @note This implementation ONLY, if factors are of @c Matrix type.
359
360
             \star @param \ \mbox{mv} [in,out] Struct where ALS variables are stored.
361
                                      In case the acceleration step is successful the \ensuremath{\mathsf{Gramian}}
                                      matrices of factors are updated.
362
363
             * @param st [in,out] Struct where the returned values of @c GtcStochastic are stored.
                                      If the acceleration succeeds updates @c factors
364
365
                                      and cost function value.
366
367
            void line_search_accel(Member_Variables &mv,
368
369
                                    Status
                                                      &st)
370
371
                                      = 0.0; // Objective Value after the acceleration step
              double
                           f_accel
372
              double const accel_step = pow(st.ao_iter+1,(1.0/(st.options.accel_coeff)));
373
              MatrixArray accel_factors_T;
MatrixArray accel_gramians;
374
375
376
377
               for(std::size_t i=0; i<TnsSize; ++i)</pre>
378
379
                accel_factors_T[i] = mv.old_factors_T[i] + accel_step * (mv.factors_T[i] -
       mv.old_factors_T[i]);
                accel_gramians[i] = accel_factors_T[i] * accel_factors_T[i].transpose();
380
381
382
              f_accel = accel_cost_function(mv, accel_factors_T);
383
384
              if (st.f_value > f_accel)
385
              {
386
                                    = accel factors T:
                mv.factors T
387
                mv.factor_T_factor = accel_gramians;
                                    = f_accel;
388
                st.f_value
389
                Partensor()->Logger()->info("Acceleration Step SUCCEEDED! at iter: {}", st.ao_iter);
390
391
              else
392
                st.options.accel_fail++;
393
394
              if (st.options.accel_fail==5)
395
              {
396
                st.options.accel_fail=0;
397
                st.options.accel_coeff++;
398
              }
399
            }
400
401
402
             * Sequential implementation of Alternating Least Squares (ALS) method.
403
404
             * @param R [in]
                                      The rank of decomposition.
                                      Struct where ALS variables are stored and being updated
405
             * @param mv [in]
                                     until a termination condition is true.
406
407
               @param st [in,out] Struct where the returned values of @c GtcStochastic are stored.
408
                                                           &mv,
409
            void aogtc_stochastic(Member_Variables
410
                                   Status
                                                           &status)
411
412
413
              for (std::size_t i=0; i<TnsSize; i++)</pre>
414
              {
415
                mv.factors_T[i] = status.factors[i].transpose();
416
                \label{eq:mv.factor_T_factor[i].noalias() = mv.factors_T[i] * status.factors[i];} \\
                mv.mttkrp_T[i] = Matrix(mv.rank, mv.tnsDims[i]);
417
418
419
420
               // if(status.options.normalization)
421
              11
422
              11
                   choose_normilization_factor(status, mv.all_orthogonal, mv.weight_factor);
423
              // Normalize(static cast<int>(R), my.factor T factor, status.factors);
424
```

```
425
426
              status.frob tns
                                       = (mv.tnsX[0]).squaredNorm();
427
              cost_function(mv, status);
428
              status.rel_costFunction = status.f_value/status.frob_tns;
429
430
              // ---- Loop until ALS converges ----
              int epoch = int(mv.tnsX[0].nonZeros() / (mv.blocksize[0] * mv.tnsDims[0])) + 1;
431
432
              std::cout « "epoch = " « epoch « std::endl;
433
              std::size_t epoch_counter = 0;
434
435
              while(1)
436
              {
437
                status.ao_iter++;
                std::cout « "iter: " « status.ao_iter « " -- fvalue: " « status.f_value « " --
438
       relative_costFunction: " « status.rel_costFunction « std::endl;
439
                Partensor()->Logger()->info("iter: {} -- fvalue: {} -- relative_costFunction: {}",
       status.ao_iter,
440
                                                                status.f value, status.rel costFunction);
441
442
                for (std::size_t i=0; i<TnsSize; i++)</pre>
443
444
                  mv.cwise_factor_product = PartialCwiseProd(mv.factor_T_factor, i);
445
                  // Update factor
446
447
                  update_factor(i, mv, status);
448
449
450
                                                 ----- End loop for every mode
                                       11
               ---->
                // Cost function computation.
451
                if (status.ao_iter % epoch == 0)
452
453
                {
454
                     epoch_counter++;
455
                    cost_function(mv, status);
                    status.rel_costFunction = status.f_value/status.frob_tns;
// std::cout « epoch_counter « " - " « f_value « " - " « f_value / frob_tns « " - " «
456
457
       frob_tns « "\n";
458
459
                                                     Terminating condition
460
                // if (epoch_counter > max_iter \mid \mid f_value < ao_tol)
461
462
463
                // ---- Terminating condition ----
                if (status.rel_costFunction < status.options.threshold_error || epoch_counter >=
4\,6\,4
       status.options.max_iter )
465
               {
466
                  if(status.options.writeToFile)
467
                    writeFactorsToFile(status);
468
                  break:
469
                }
470
                // if (status.options.acceleration)
471
472
                // {
//
                     mv.norm_factors_T = mv.factors_T;
473
                11
474
                      // ---- Acceleration Step ----
475
                      if (status.ao_iter > 1)
                //
476
                11
                       line_search_accel(mv, status);
477
478
                11
                     mv.old_factors_T = mv.norm_factors_T;
                // }
479
480
              } // end of while
481
482
486
            void initialize_factors(Member_Variables &mv,
487
                                     Status
                                                       &status)
488
              if (status.options.initialized factors)
489
490
491
                 if(status.options.read_factors_from_file)
492
493
                  for(std::size_t i=0; i<TnsSize; ++i)</pre>
494
                    status.factors[i] = Matrix(mv.tnsDims[i], static_cast<int>(mv.rank));
495
                     read( status.options.initial_factors_paths[i],
496
497
                          mv.tnsDims[i] * mv.rank,
498
499
                           status.factors[i] );
500
                  }
501
                }
502
                else
503
                  status.factors = status.options.factorsInit;
504
505
              else // produce estimate factors using uniform distribution with entries in [0,1].
506
                makeFactors(mv.tnsDims, status.options.constraints, mv.rank, status.factors);
507
508
```

```
519
            Status operator()(Options const &options)
520
              Status
521
                                status(options);
522
              Member_Variables mv(options.rank, options.tnsDims);
523
              long long int fileSize = (TnsSize + 1) * options.nonZeros;
524
525
526
              Matrix Ratings_Base_T = Matrix(static_cast<int>(TnsSize+1), options.nonZeros);
527
               // Read the whole Tensor from a file
528
               read( options.ratings_path,
529
                     fileSize.
530
                     0.
                     Ratings_Base_T );
531
532
533
              {\tt GTC\_STOCHASTIC\_Base<TnsSize>::sort\_ratings\_base(Ratings\_Base\_T, mv.tnsX, options.tnsDims, mv.tnsX)} \\
       options.nonZeros);
534
              Ratings Base T.resize(0,0);
535
536
              for (std::size_t i=0; i<TnsSize; i++)</pre>
537
              {
538
                mv.tnsX[i].makeCompressed();
539
540
              mv.c_stochastic_perc = options.c_stochastic_perc;
541
542
543
               // c := percentage (%) of dataset to be sampled.
544
               // blocksize(mode) := c * ( nnz / tns_dimensions(mode) )
               for (std::size_t i = 0; i < TnsSize; i++)</pre>
545
546
               {
547
                mv.blocksize[i] = int(mv.c_stochastic_perc * options.nnz / mv.tnsDims[i]) + 1;
548
549
550
              calculate_offsets(mv);
551
552
              initialize_factors(mv, status);
553
554
              aogtc stochastic(mv, status);
555
556
              return status;
557
558
569
            Status operator()(Matrix
                                              const & Ratings Base T,
570
                                Options
                                              const &options)
571
572
                                 status(options);
573
              Member_Variables mv(options.rank, options.tnsDims);
574
              {\tt ReserveSparseTensor<TnsSize>(mv.tnsX, options.tnsDims, options.nonZeros);}
575
576
              FillSparseTensor<TnsSize>(mv.tnsX, options.nonZeros, Ratings_Base_T, options.tnsDims);
577
              // Ratings_Base_T.resize(0,0);
578
579
               for (std::size_t i=0; i<TnsSize; i++)</pre>
580
581
                mv.tnsX[i].makeCompressed();
582
583
584
              mv.c_stochastic_perc = options.c_stochastic_perc;
585
586
               // c := percentage (%) of dataset to be sampled.
              // blocksize(mode) := c * ( nnz / tns_dimensions(mode) )
for (std::size_t i = 0; i < TnsSize; i++)</pre>
587
588
589
590
                mv.blocksize[i] = int(mv.c_stochastic_perc * options.nonZeros / mv.tnsDims[i]) + 1;
591
592
593
              calculate_offsets(mv);
594
595
               // produce estimate factors using uniform distribution with entries in [0,1].
596
              initialize_factors(mv, status);
597
598
              aogtc_stochastic(mv, status);
599
600
              return status;
            }
601
602
          };
          // namespace internal
603
604
            // namespace v1
605 } // end namespace partensor
606
607 #if USE MPT
608
609 #include "GtcStochasticMpi.hpp"
610 #endif /* USE_MPI */
611
612 #if USE_OPENMP
613
614 #include "GtcStochasticOpenMP.hpp"
```

```
615 #endif /* USE_OPENMP */
617 namespace partensor
618 {
638
         template <std::size_t _TnsSize, typename ExecutionPolicy>
639
           execution:: internal:: enable\_if\_execution\_policy < ExecutionPolicy, SparseStatus < \_TnsSize, execution:: execution\_policy\_t < ExecutionPolicy < Execution
640
         gtc_stochastic( ExecutionPolicy
641
                 SparseOptions<_TnsSize,execution::execution_policy_t<ExecutionPolicy>,SparseDefaultValues>
           const &options
642
643
             using ExPolicy = execution::execution policy t<ExecutionPolicy>;
644
645
             if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
646
647
                return internal::GTC STOCHASTIC < TnsSize > () (options);
648
649
             else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
650
651
                return internal::GTC_STOCHASTIC<_TnsSize,execution::openmpi_policy>() (options);
652
653
             else if constexpr (std::is_same_v<ExPolicy,execution::openmp_policy>)
654
655
                return internal::GTC_STOCHASTIC<_TnsSize,execution::openmp_policy>() (options);
656
657
658
                return internal::GTC_STOCHASTIC<_TnsSize>() (options);
659
660
661
           * Interface of Stochastic General Tensor Completion(gtc_stochastic). Sequential Policy.
662
663
664
           * @tparam Tensor_
                                                 Type(data type and order) of input Tensor.
665
                                                  @c Tensor_ must be @c partensor::Tensor<order>, where
666
                                                 @c order must be in range of @c [3-8].
667
          * @param tnsX
                                         [in] The given Tensor to be factorized of @c Tensor_ type,
668
                                                  with @c double data.
669
                                        [in] The rank of decomposition.
670
671
           \star @returns An object of type @c Status, containing the results of the algorithm.
672
673
         template<std::size t TnsSize>
674
          auto gtc_stochastic(SparseOptions<_TnsSize> const &options )
675
676
             return internal::GTC_STOCHASTIC<_TnsSize,execution::sequenced_policy>() (options);
677
678
698
         template <std::size_t _TnsSize, typename ExecutionPolicy>
699
           execution::internal::enable_if_execution_policy<ExecutionPolicy,SparseStatus<_TnsSize,execution::execution_policy_t<Ex.
700
          gtc_stochastic( ExecutionPolicy
701
                 Matrix
           const &Ratings Base T.
702
                  SparseOptions < TnsSize, execution::execution policy t < ExecutionPolicy >, SparseDefaultValues >
           const &options )
703
704
             using ExPolicy = execution::execution_policy_t<ExecutionPolicy>;
705
706
             if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
707
708
                return internal::GTC_STOCHASTIC<_TnsSize>() (Ratings_Base_T, options);
709
710
             else if constexpr (std::is_same_v<ExPolicy,execution::openmpi_policy>)
711
712
                return internal::GTC_STOCHASTIC<_TnsSize,execution::openmpi_policy>() (Ratings_Base_T, options);
713
714
             else if constexpr (std::is same v<ExPolicy.execution::openmp policy>)
715
716
                return internal::GTC_STOCHASTIC<_TnsSize,execution::openmp_policy>() (Ratings_Base_T,options);
717
718
             else.
719
                return internal::GTC_STOCHASTIC<_TnsSize>() (Ratings_Base_T, options);
720
721
722
723
           \star \ \texttt{Interface of Stochastic General Tensor Completion(gtc\_stochastic)} \ . \ \texttt{Sequential Policy}.
724
725
           * @tparam Tensor
                                                 Type (data type and order) of input Tensor.
726
                                                  @c Tensor_ must be @c partensor::Tensor<order>, where
727
                                                  @c order must be in range of @c [3-8].
728
                                        [in] The given Tensor to be factorized of @c Tensor_ type,
              @param tnsX
729
                                                  with @c double data.
730
           * @param R
                                        [in] The rank of decomposition.
731
732
           * @returns An object of type @c Status, containing the results of the algorithm.
```

```
734
      template<std::size_t _TnsSize>
735
      auto gtc_stochastic(Matrix
                                                               const &Ratings_Base_T,
                          SparseOptions<_TnsSize>
736
                                                               const &options )
737
738
       return internal::GTC_STOCHASTIC<_TnsSize,execution::sequenced_policy>() (Ratings_Base_T,options);
739
740
741 }
742
743 #endif // PARTENSOR GTC STOCHASTIC HPPP
```

8.31 GtcStochasticMpi.hpp File Reference

Classes

struct GTC_STOCHASTIC< TnsSize_, execution::openmpi_policy >

8.31.1 Detailed Description

Implements the Canonical Polyadic Decomposition(gtc) using MPI. Make use of spdlog library in order to write output in a log file in ".../log".

8.32 GtcStochasticMpi.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN SHOULD SKIP THIS
16 /***********
25 #if !defined(PARTENSOR_GTC_STOCHASTIC_HPP)
26 #error "GTC_STOCHASTIC_MPI can only included inside GTC"
27 #endif /* PARTENSOR_GTC_STOCHASTIC_HPP */
2.8
29 namespace partensor
30 {
31
32
    inline namespace v1 {
34
      namespace internal {
40
         template<std::size_t TnsSize_>
41
         struct GTC_STOCHASTIC<TnsSize_,execution::openmpi_policy> : public GTC_STOCHASTIC_Base<TnsSize_>
42
43
          using
                          GTC_STOCHASTIC_Base<TnsSize_>::TnsSize;
          using
                         GTC_STOCHASTIC_Base<TnsSize_>::lastFactor;
           using typename GTC_STOCHASTIC_Base<TnsSize_>::Dimensions;
46
          using typename GTC_STOCHASTIC_Base<TnsSize_>::MatrixArray;
47
          using typename GTC_STOCHASTIC_Base<TnsSize_>::DataType;
using typename GTC_STOCHASTIC_Base<TnsSize_>::SparseTensor;
48
          using typename GTC_STOCHASTIC_Base<TnsSize_>::LongMatrix;
49
                                  = typename SparseTensorTraits<SparseTensor>::IntArray;
53
           using CartCommunicator = partensor::cartesian_communicator; // From ParallelWrapper.hpp
           using CartCommVector = std::vector<CartCommunicator>;
54
                                  = std::vector<int>;
55
           using IntVector
                               = std::vector <std::vector<int»;
          using Int2DVector
56
           using Options = partensor::SparseOptions<TnsSize_,execution::openmpi_policy,SparseDefaultValues>;
59
           using Status = partensor::SparseStatus<TnsSize_,execution::openmpi_policy,SparseDefaultValues>;
60
           // Variables that will be used in gtc implementations.
61
62
           struct Member_Variables
63
             MPI_Communicator &world = Partensor()->MpiCommunicator(); // MPI_COMM_WORLD
66
             double
                             local_f_value;
             int
67
                             RxR;
                             world size;
68
             int
69
             double
                             c_stochastic_perc;
```

```
// skipping dimension "rows" for each subtensor // skipping dimension "rows" for each subtensor times R ( \,
              Int2DVector
                               displs_subTns;
72
              Int2DVector
                               displs_subTns_R;
        for MPI communication purposes )
73
              Int2DVector
                               subTnsDims;
                                                      // dimensions of subtensor
74
              Int2DVector
                               subTnsDims R;
                                                      \ensuremath{//} dimensions of subtensor times R ( for MPI communication
       purposes )
75
              Int2DVector
                               displs_local_update; // displacement in the local factor for update rows
76
              Int2DVector
                                                      // rows to be communicated after update times R
                               send_recv_counts;
              CartCommVector layer_comm;
CartCommVector fiber_comm;
78
79
80
              IntArray
                               layer_rank;
82
              IntArray
                               fiber_rank;
83
              IntArray
                               rows_for_update;
84
              IntArray
                               tnsDims:
85
86
              MatrixArray
                               layer_factors;
              MatrixArray
                                layer_factors_T;
                                factors_T;
              MatrixArray
88
89
              MatrixArray
                                factor_T_factor;
90
              MatrixArray
                               local_factors_T;
91
              MatrixArray
                               norm factors T;
                               old_factors_T;
92
              MatrixArray
93
94
              Matrix
                               temp_matrix;
95
              Matrix
                               Ratings_Base_T;
96
              SparseTensor
                               subTns;
97
98
                               rank:
99
              std::array<std::array<int, TnsSize-1>, TnsSize> offsets;
100
101
102
                \star Calculates if the number of processors given from terminal
103
                * are equal to the processors in the implementation.
104
105
                * @param procs [in] @c stl array with the number of processors per
                                      dimension of the tensor.
106
107
108
               void check_processor_avaliability(std::array<int, TnsSize> const &procs)
109
                 // MPI_Environment &env = Partensor()->MpiEnvironment();
110
                 world_size = world.size();
111
                 // numprocs must be product of options.proc_per_mode
112
113
                 if (std::accumulate(procs.begin(), procs.end(), 1,
114
                                       std::multiplies<int>()) != world_size && world.rank() == 0) {
115
                   {\tt Partensor}\,()\,{\tt ->} {\tt Logger}\,()\,{\tt ->} {\tt error}\,({\tt "The product of the processors per mode must be equal to})
        {}\n", world_size);
116
                   // env.abort(-1);
117
                 }
118
119
120
               Member_Variables() = default;
121
               Member_Variables(int R, IntArray dims, std::array<int, TnsSize> &procs) : local_f_value(0.0),
122
                                                                                                 RxR(R*R),
        displs subTns(TnsSize).
124
       displs_subTns_R(TnsSize),
125
       subTnsDims(TnsSize),
126
        subTnsDims_R(TnsSize),
127
       displs_local_update(TnsSize),
128
       send recy counts (TnsSize).
129
                                                                                                 tnsDims(dims),
130
                                                                                                 rank(R)
131
132
                 check_processor_avaliability(procs);
133
                 layer_comm.reserve(TnsSize);
134
                 fiber_comm.reserve(TnsSize);
135
136
137
               Member_Variables (Member_Variables const &) = default;
138
               Member_Variables (Member_Variables
                                                        &&) = default;
139
140
               Member Variables & operator = (Member Variables const &) = default;
               Member_Variables &operator=(Member_Variables &&) = default;
141
142
143
144
             template<int mode>
145
             void sort_ratings_base_util(Matrix
                                                              const &Ratings_Base_T,
146
                                            long int.
                                                              const nnz,
                                                                    &mv)
147
                                           Member_Variables
```

```
148
              Matrix ratings_base_temp = Ratings_Base_T;
149
150
              std::vector<std::vector<double> vectorized_ratings_base;
151
              vectorized_ratings_base.resize(nnz, std::vector<double>(TnsSize + 1));
152
153
              for (int rows = 0; rows < static cast<int>(TnsSize) + 1; rows++)
154
155
                for (int cols = 0; cols < nnz; cols++)</pre>
156
                 vectorized_ratings_base[cols][rows] = Ratings_Base_T(rows, cols);
157
158
159
160
161
162
              std::sort(vectorized_ratings_base.begin(), vectorized_ratings_base.end(), SortRows<TnsSize_,
       mode, double>);
163
              for (int rows = 0; rows < static cast<int>(TnsSize) + 1; rows++)
164
165
166
                for (int cols = 0; cols < nnz; cols++)</pre>
167
168
                  ratings_base_temp(rows, cols) = vectorized_ratings_base[cols][rows];
169
170
171
172
              Dist_NNZ_sorted<TnsSize>(mv.subTns, nnz, mv.displs_subTns, mv.fiber_rank, ratings_base_temp,
       mv.subTnsDims, mode);
173
             mv.subTns[mode].makeCompressed();
174
175
             if constexpr (mode+1 < TnsSize)
176
               sort_ratings_base_util<mode+1>(Ratings_Base_T, nnz, mv);
177
178
179
            void sort_ratings_base(Matrix
                                                    const &Ratings_Base_T,
180
                                   long int
                                                   const nnz,
                                   Member_Variables
181
                                                         &mv)
182
183
             ReserveSparseTensor<TnsSize>(mv.subTns, mv.subTnsDims, mv.fiber_rank, mv.world_size, nnz);
184
             sort_ratings_base_util<0>(Ratings_Base_T, nnz, mv);
185
186
187
188
            void NesterovMNLS_stochastic( Member_Variables
                                                                             &mv.
189
                                                                      const &st,
                                          Status
190
                                                                              idx)
191
192
              int iter = 0;
193
                                      double L2;
                                     double sqrt_q = 0, beta = 0;
194
195
              double lambda = st.options.lambdas[idx];
196
              int rows_layer = mv.subTnsDims[idx][mv.fiber_rank[idx]];
197
198
                                    Matrix inv_L2(rows_layer, 1); // rows_layer
199
              Matrix grad_Y_T(mv.rank, rows_layer);
200
201
              Matrix grad_Y_local_T(mv.rank, mv.rows_for_update[idx]);
203
              Matrix Y_T(mv.rank, rows_layer);
204
              Matrix Y_local_T(mv.rank, mv.rows_for_update[idx]);
205
206
              Matrix new_A(mv.rank, mv.rows_for_update[idx]);
207
              Matrix A(mv.rank, mv.rows_for_update[idx]);
208
209
                                     const Matrix zero_mat = Matrix::Zero(mv.rank, mv.rank);
210
                                     const Matrix zero_vec = Matrix::Zero(mv.rank, 1);
211
              A = mv.local_factors_T[idx];
Y_T = mv.laver_factors_T...
212
                       = mv.layer_factors_T[idx]; // layer_factor
213
214
              Y_{local_T} = A;
216
              static_cast<int>(TnsSize) - 1;
217
218
              Matrix temp_R_1(mv.rank, 1);
219
                                      Matrix temp RxR(mv.rank, mv.rank);
220
              Matrix temp_col(mv.rank, 1);
221
222
                                      std::srand(std::time(nullptr));
223
224
              while (1)
225
226
                grad_Y_T.setZero();
227
228
                if (iter >= st.options.max_nesterov_iter)
229
                 break;
230
231
                }
```

```
232
                 // Compute grad_Y
for (long int i = 0; i < mv.subTns[idx].outerSize(); ++i)</pre>
233
234
235
236
                    temp_col.setZero();
237
238
                    SparseMatrix::InnerIterator it(mv.subTns[idx], i);
239
240
                    // Get the number of nnz per row of matricization.
241
                    long int nnzs_per_col = mv.subTns[idx].innerVector(i).nonZeros();
242
243
                                                            long int var_blocksize_i = static_cast<long</pre>
        int>(mv.c_stochastic_perc * nnzs_per_col);
244
245
                    if (var_blocksize_i > 0)
246
                      // Choose a pivot from [0, nnzs_per_col - blocksize].
long int pivot = (var_blocksize_i > nnzs_per_col) ? 0 : (std::rand() % (nnzs_per_col -
247
248
       var_blocksize_i + 1));
249
250
                      SparseMatrix::InnerIterator it(mv.subTns[idx], i);
251
2.52
                      // Iterate over [pivot, pivot + blocksize] nnz elements per row.
253
                      // it += pivot;
254
                      for (long int acuum = 0; acuum < pivot; acuum++)</pre>
255
                        ++it;
256
257
                      temp_RxR.setZero();
258
259
                      for (long int sample = 0; sample < var_blocksize_i; sample++, ++it)</pre>
260
261
                        temp R 1 = Matrix::Ones(mv.rank, 1);
262
                        // Select rows of each factor an compute the respective row of the Khatri-Rao product.
263
                         for (int mode_i = last_mode, kr_counter = static_cast<int>(TnsSize) - 2; mode_i >= 0
        && kr_counter >= 0; mode_i--)
264
265
                          if (mode i == idx)
266
267
                            continue;
268
269
                          long int row;
                                    = ((it.row()) / mv.offsets[idx][kr_counter]) %
2.70
                          row
       mv.subTnsDims[mode_i][mv.fiber_rank[mode_i]];
271
                          temp_R_1 = temp_R_1.cwiseProduct(mv.layer_factors_T[mode_i].col(row));
272
                          kr_counter--;
273
274
                         // Computation of row of {\bf Z} according the relation (10) of the paper.
275
                        \texttt{temp\_col} \ += \ ((\texttt{temp\_R\_1.transpose}() \ * \ Y\_T.col(i))(0) \ - \ \texttt{it.value}()) \ * \ \texttt{temp\_R\_1};
276
277
                        temp_RxR.noalias() += (temp_R_1 * temp_R_1.transpose());
278
279
280
                      grad_Y_T.col(i) = temp_col;
281
                      all_reduce( mv.layer_comm[idx],
282
283
                                   inplace(temp_RxR.data()),
284
                                   mv.RxR.
285
                                   std::plus<double>() );
286
287
288
289
                      all_reduce( mv.layer_comm[idx],
290
                                   zero_mat.data(),
291
                                   mv.RxR,
292
                                   temp_RxR.data(),
293
                                   std::plus<double>() );
294
295
                    }
296
297
                    L2 = PowerMethod(temp_RxR, 1e-3);
298
                    L2 += lambda;
                    inv_L2(i) = 1 / L2;
299
300
                  } // end of for loop on layer_rows
301
                  // Add each process' results and scatter the block rows among the processes in the layer.
302
                 // MPI_Reduce_scatter(grad_Y_T.data(), grad_Y_local_T.data(), send_recv_counts, MPI_DOUBLE,
303
       MPI_SUM, mode_layer_comm);
                 v2::reduce_scatter( mv.layer_comm[idx], grad_Y_T,
304
305
                                        mv.send_recv_counts[idx][0],
306
307
                                        grad_Y_local_T );
308
309
                  // Add proximal term.
310
                 grad_Y_local_T += lambda * (Y_local_T + A);
311
312
                  for (long int i=0; i<mv.rows_for_update[idx]; i++)</pre>
313
```

```
314
                  long int translate_i = i + mv.displs_local_update[idx][mv.layer_rank[idx]]/mv.rank;
315
316
                  new_A.col(i) = (Y_local_T.col(i) - grad_Y_local_T.col(i) *
       inv_L2(translate_i)).cwiseMax(zero_vec);
317
                  sqrt_q = sqrt( lambda * inv_L2(translate_i) );
beta = (1 - sqrt_q) / (1 + sqrt_q);
318
319
320
321
                   // Update Y
322
                  Y_local_T.col(i) = (1 + beta) * new_A.col(i) - beta * A.col(i);
323
324
325
                // The updated block rows of Y are all gathered, and we have the whole updated Y of the
326
                v2::all_gatherv( mv.layer_comm[idx],
327
                                 Y_local_T,
                                 mv.send_recv_counts[idx][mv.layer_rank[idx]],
328
329
                                 mv.send_recv_counts[idx][0],
                                 mv.displs_local_update[idx][0],
330
331
                                 Y_T );
332
333
                A = new_A;
334
                iter++;
335
336
337
              mv.local_factors_T[idx] = A;
338
339
340
            /*
341
             \star In case option variable @c writeToFile is enabled then, before the end
             \star of the algorithm writes the resulted factors in files, where their
342
343
             * paths are specified before compiling in @ options.final_factors_path.
344
345
             \star @param st [in] Struct where the returned values of @c Gtc are stored.
346
            void writeFactorsToFile(Status const &st)
347
348
349
              std::size_t size;
350
              for(std::size_t i=0; i<TnsSize; ++i)</pre>
351
352
                size = st.factors[i].rows() * st.factors[i].cols();
353
                partensor::write(st.factors[i],
354
                                  st.options.final_factors_paths[i],
355
                                  size);
356
357
358
359
360
             * Compute the cost function value at the end of each outer iteration
361
             * based on the last factor.
362
363
                                            MPI communicator where the new cost function value
             * @param grid_comm [in]
364
                                            will be communicated and computed.
365
             * @param mv
                                  [in]
                                            Struct where ALS variables are stored.
                                  [in,out] Struct where the returned values of @c Gtc are stored.
366
             * @param st
367
                                            In this case the cost function value is updated.
368
            void cost_function( CartCommunicator const &grid_comm,
369
370
                                 Member_Variables
                                                          &mv,
371
                                 Status
                                                          &st )
372
373
                Matrix temp_R_1 (mv.rank, 1);
374
                double temp_1_1 = 0;
375
                mv.local_f_value = 0;
376
                 std::array<int, TnsSize-1> offsets;
                offsets[0] = 1;
for (int j = 1; j < static_cast<int>(TnsSize) - 1; j++)
377
378
379
                  offsets[j] = offsets[j - 1] * mv.subTnsDims[j-1][mv.fiber_rank[j-1]]; //
380
       mv.layer_factors_T[j - 1].cols()
381
382
383
                for (long int i = 0; i < mv.subTns[lastFactor].outerSize(); ++i)</pre>
384
385
                     int row;
386
                     for (SparseMatrix::InnerIterator it(mv.subTns[lastFactor], i); it; ++it)
387
388
                         temp_R_1 = mv.layer_factors_T[lastFactor].col(it.col());
389
                         // Select rows of each factor an compute the Hadamard product of the respective row
       of the Khatri-Rao product, and the row of factor A_N.
390
                         // temp_R_1 = A_N(i_N,:) .* ... .* A_2(i_2,:) .* A_1(i_1,:)
                         for (int mode_i = static_cast<int>(TnsSize) - 2; mode_i >= 0; mode_i--)
391
392
393
                             row = ((it.row()) / offsets[mode_i]) %
       (mv.subTnsDims[mode_i][mv.fiber_rank[mode_i]]);
394
                             temp_R_1.noalias() = temp_R_1.cwiseProduct(mv.layer_factors_T[mode_i].col(row));
395
                         }
```

```
396
                         temp_1_1 = it.value() - temp_R_1.sum();
397
                         mv.local_f_value += temp_1_1 * temp_1_1;
398
                     }
399
                }
400
                all_reduce( grid_comm,
401
402
                             mv.local_f_value,
403
                             st.f_value,
404
                             std::plus<double>() );
405
            }
406
407
408
             \star Compute the cost function value at the end of each outer iteration
409
             * based on the last accelerated factor.
410
411
                                           [in] MPI communicator where the new cost function value
             * @param grid_comm
412
                                                will be communicated and computed.
             * @param mv
                                           [in] Struct where ALS variables are stored.
413
                                           [in] Struct where the returned values of @c Gtc are stored.
414
             * @param st
415
                                                 In this case the cost function value is updated.
416
                                           [in] Accelerated factors.
417
             * @param factors_T_factors [in] Gramian matrices of factors.
418
             * @returns The cost function calculated with the accelerated factors.
419
420
421
            double accel_cost_function(CartCommunicator const &grid_comm,
422
                                         Member_Variables const &mv,
423
                                         MatrixArray
                                                         const &layer_factors_T)
424
              Matrix temp_R_1 (mv.rank, 1);
425
426
              double temp 1 1 = 0;
427
              double f_value = 0;
428
429
              std::array<int, TnsSize-1> offsets;
430
               offsets[0] = 1;
              for (int j = 1; j < static_cast<int>(TnsSize) - 1; j++)
431
432
433
                offsets[j] = offsets[j - 1] * mv.subTnsDims[j-1][mv.fiber_rank[j-1]];
434
              }
435
436
              for (long int i = 0; i < mv.subTns[lastFactor].outerSize(); ++i)</pre>
437
              {
                   int row:
438
439
                   for (SparseMatrix::InnerIterator it(mv.subTns[lastFactor], i); it; ++it)
440
441
                       temp_R_1 = layer_factors_T[lastFactor].col(it.col());
442
                       // Select rows of each factor an compute the Hadamard product of the respective row of
       the Khatri-Rao product, and the row of factor {\tt A\_N}\,.
443
                       // temp_R_1 = A_N(i_N,:) .* ... .* A_2(i_2,:) .* A_1(i_1,:) for (int mode_i = static_cast<int>(TnsSize) - 2; mode_i >= 0; mode_i--)
444
445
                           row = ((it.row()) / offsets[mode_i]) %
446
        (mv.subTnsDims[mode_i][mv.fiber_rank[mode_i]]);
447
                           temp_R_1.noalias() = temp_R_1.cwiseProduct(layer_factors_T[mode_i].col(row));
448
                       temp_1_1 = it.value() - temp_R_1.sum();
449
                       f_value += temp_1_1 * temp_1_1;
450
451
                   }
452
453
454
               all reduce ( grid comm,
455
                           inplace(&f_value),
456
457
                           std::plus<double>() );
458
459
              return f_value;
460
461
462
463
             \star Make use of the dimensions and the number of processors per dimension
464
             \star and then calculates the dimensions of the subtensor and subfactor for
465
             * each processor.
466
                                             Array type containing the length of Tensor's dimensions.
             * @tparam Dimensions
467
468
469
             * @param tnsDims
                                   [in]
                                             Tensor Dimensions. Each index contains the corresponding
470
                                             factor's rows length.
471
             * @param st
                                    [in]
                                             Struct where the returned values of @c Gtc are stored.
472
                @param R
                                    [in]
                                             The rank of decomposition.
                                    [in,out] Struct where ALS variables are stored.
473
                @param mv
                                             Updates @c stl arrays with dimensions for subtensors and
474
475
                                             subfactors.
476
477
            void compute_sub_dimensions(Status
478
                                         Member_Variables
479
480
              for (std::size_t i = 0; i < TnsSize; ++i)</pre>
```

```
481
482
                mv.factor_T_factor[i].noalias() = st.factors[i].transpose() * st.factors[i];
483
484
                DisCount(mv.displs_subTns[i], mv.subTnsDims[i], st.options.proc_per_mode[i], mv.tnsDims[i],
       1);
485
                 // for fiber communication and Gatherv
                DisCount(mv.displs_subTns_R[i], mv.subTnsDims_R[i], st.options.proc_per_mode[i],
486
       mv.tnsDims[i], static_cast<int>(mv.rank));
187
                // information per layer
488
                DisCount(mv.displs_local_update[i], mv.send_recv_counts[i], mv.world_size /
       st.options.proc_per_mode[i],
489
                                                        mv.subTnsDims[i][mv.fiber rank[i]].
       static_cast<int>(mv.rank));
490
491
                mv.rows_for_update[i] = mv.send_recv_counts[i][mv.layer_rank[i]] /
       static_cast<int>(mv.rank);
492
493
494
              calculate_offsets(mv);
495
496
497
            void calculate_offsets(Member_Variables &mv)
498
              for (int idx = 0; idx < static_cast<int>(TnsSize); idx++)
499
500
501
                mv.offsets[idx][0] = 1;
                 for (int j = 1, mode = 0; j < static\_cast < int > (TnsSize) - 1; <math>j++, mode++)
502
503
504
                  if (idx == mode)
505
506
                    mode++;
507
508
                  mv.offsets[idx][j] = mv.offsets[idx][j - 1] * mv.subTnsDims[mode][mv.fiber_rank[mode]];
509
510
              }
            }
511
512
513
514
             * Based on each factor's constraint, a different
515
             * update function is used at every outer iteration.
516
             \star Computes also factor^T \star factor at the end.
517
518
519
             * @param idx [in]
                                     Factor to be updated.
                                     The rank of decomposition.
520
               @param R [in]
521
               @param st
                                     Struct where the returned values of @c Gtc are stored.
522
                                     Here constraints and options variables are needed.
523
             \star @param \ \mbox{mv} [in,out] Struct where ALS variables are stored.
524
                                     Updates the factors of each layer.
525
526
            void update_factor(int
                                                 const idx,
527
                                                 const &st,
                                Status
528
                                Member_Variables
                                                        &mv )
529
530
              switch ( st.options.constraints[idx] )
531
532
                case Constraint::unconstrained:
533
                {
534
                  break;
535
536
                case Constraint::nonnegativity:
537
538
                  NesterovMNLS_stochastic(mv, st, idx);
539
                  break;
540
541
                case Constraint::sparsity:
542
                  break;
                default: // in case of Constraint::constant
543
544
                  break:
545
              } // end of constraints switch
546
547
              if (st.options.constraints[idx] != Constraint::constant)
548
                v2::all_gatherv( mv.layer_comm[idx],
549
                                  mv.local_factors_T[idx],
550
551
                                  mv.send_recv_counts[idx][mv.layer_rank[idx]],
552
                                  mv.send_recv_counts[idx][0],
553
                                  mv.displs_local_update[idx][0],
554
                                  mv.layer_factors_T[idx] );
555
                                                    = mv.layer_factors_T[idx].transpose();
556
                mv.layer factors[idx]
557
                mv.factor_T_factor[idx].noalias() = mv.layer_factors_T[idx] * mv.layer_factors[idx];
558
559
560
561
             * At the end of the algorithm processor 0
562
```

```
563
             * collects each part of the factor that each
             * processor holds and return them in status.factors.
564
565
566
             * @param mv
                                [in]
                                         Struct where ALS variables are stored.
567
                                         Use variables to compute result factors by gathering each
568
                                         part of the factor from processors.
569
             * @param st
                                [in,out] Struct where the returned values of @c Gtc are stored.
570
                                         Stores the resulted factors.
571
572
            void gather_final_factors(Member_Variables
                                                               &mv.
573
                                       Status
                                                               &st)
574
575
              for(std::size_t i=0; i<TnsSize; ++i)</pre>
576
577
                mv.temp_matrix.resize(static_cast<int>(mv.rank), mv.tnsDims[i]);
578
                \ensuremath{//} Gatherv from all processors to processor with rank 0 the final factors
579
                v2::gatherv( mv.fiber_comm[i],
580
                              mv.layer factors T[i],
                              mv.subTnsDims_R[i][mv.fiber_rank[i]],
581
582
                              mv.subTnsDims_R[i][0],
583
                              mv.displs_subTns_R[i][0],
                              Ο,
584
585
                              mv.temp_matrix );
586
                st.factors[i] = mv.temp_matrix.transpose();
587
588
589
590
591
592
             * @brief Line Search Acceleration
593
594
             \star Performs an acceleration step in the updated factors, and keeps the accelerated factors when
595
               the step succeeds. Otherwise, the acceleration step is ignored.
596
             \star Line Search Acceleration reduces the number outer iterations in the ALS algorithm.
597
             * @note This implementation ONLY, if factors are of @c Matrix type.
598
599
600
             * @param grid_comm [in]
                                           MPI communicator where the new cost function value
601
                                            will be communicated and computed.
602
                                  [in,out] Struct where ALS variables are stored.
603
                                           In case the acceration is successful layer factor ^T * factor
604
                                           and layer factor variables are updated.
                                  [in,out] Struct where the returned values of @c Gtc are stored.
605
             * @param st.
                                           If the acceleration succeeds updates cost function value.
606
607
608
609
            void line_search_accel(CartCommunicator const &grid_comm,
610
                                    Member_Variables
                                                            &mv,
611
                                    Status
                                                            &st)
612
613
              double
                           f_accel = 0.0; // Objective Value after the acceleration step
614
              double const accel_step = pow(st.ao_iter+1,(1.0/(st.options.accel_coeff)));
615
616
              MatrixArray
                            accel_factors_T;
617
              MatrixArray
                            accel_gramians;
618
              for(std::size_t i=0; i<TnsSize; ++i)</pre>
620
              {
                accel_factors_T[i] = mv.old_factors_T[i] + accel_step * (mv.layer_factors_T[i] -
621
       mv.old_factors_T[i]);
                accel_gramians[i] = accel_factors_T[i] * accel_factors_T[i].transpose();
62.2
623
                all_reduce( mv.fiber_comm[i],
624
                             inplace(accel_gramians[i].data()),
625
626
                             std::plus<double>() );
627
              }
628
              f accel = accel cost function(grid comm, my, accel factors T);
629
630
              if (st.f value > f accel)
631
              {
632
                mv.layer_factors_T = accel_factors_T;
633
                mv.factor_T_factor = accel_gramians;
                                   = f_accel;
634
                st.f_value
                if(grid_comm.rank() == 0)
635
                  Partensor() -> Logger() -> info("Acceleration Step SUCCEEDED! at iter: {}", st.ao_iter);
636
637
638
639
                st.options.accel_fail++;
640
              if (st.options.accel_fail==5)
641
642
              {
643
                st.options.accel_fail=0;
644
                st.options.accel_coeff++;
645
646
            }
647
648
```

```
* Parallel implementation of als method with MPI.
650
651
            * @tparam Dimensions
                                         Array type containing the Tensor dimensions.
652
653
            * @param grid_comm [in]
                                        The communication grid, where the processors
654
                                          communicate their cost function.
655
            * @param tnsDims [in]
                                          Tensor Dimensions. Each index contains the corresponding
656
                                          factor's rows length.
657
                               [in]
[in]
             * @param R
                                          The rank of decomposition.
658
             * @param mv
                                          Struct where ALS variables are stored and being updated
659
                                          until a termination condition is true.
            * @param status [in,out] Struct where the returned values of @c Gtc are stored.
660
661
            void aogtc_stochastic(CartCommunicator const &grid_comm,
662
663
                       Member_Variables &mv,
664
                                              &status)
                       Status
665
              status.frob_tns = (mv.subTns[0]).squaredNorm();
666
                   all_reduce( grid_comm,
667
668
                          inplace(&status.frob_tns),
669
670
                          std::plus<double>() );
671
672
              cost_function(grid_comm, mv, status);
673
              status.rel_costFunction = status.f_value / status.frob_tns;
674
675
                std::size_t epoch = static_cast<std::size_t> (1/mv.c_stochastic_perc);
676
               std::size_t epoch_counter = 0;
677
678
              for (int i=0; i< static_cast<int>(TnsSize); i++)
679
              {
680
               mv.factor_T_factor[i].noalias() = mv.layer_factors_T[i] * mv.layer_factors[i];
681
               all_reduce( mv.fiber_comm[i],
682
                            inplace(mv.factor_T_factor[i].data()),
683
                            mv.RxR,
                           std::plus<double>() );
684
685
             }
686
687
              // Wait for all processors to reach here
688
              grid_comm.barrier();
689
690
              // ---- Loop until ALS converges ----
691
              while(1)
692
693
                  status.ao_iter++;
694
                  if (!grid_comm.rank())
695
                     Partensor()->Logger()->info("iter: {} -- fvalue: {} -- relative_costFunction: {}",
696
      status.ao iter,
697
                                                      status.f value, status.rel costFunction);
698
                  }
699
700
                  //
                                                            loop for every mode
                  ---->
                                       11
                  for (std::size_t i = 0; i < TnsSize; i++)</pre>
701
702
                   // Partition rows of subfactor to the processes in the respective layer.
703
                    mv.local_factors_T[i] = mv.layer_factors_T[i].block(0,
704
      mv.displs_local_update[i][mv.layer_rank[i]] / mv.rank, mv.rank, mv.rows_for_update[i]);
705
706
                   update_factor(i, status, mv);
707
708
709
                  // ---- Cost function Computation ----
710
                  if (status.ao_iter % epoch == 0)
711
712
                      epoch_counter++;
713
                      cost function (grid comm, mv, status);
714
                      status.rel_costFunction = status.f_value / status.frob_tns;
715
                  }
716
717
                  // if(status.options.normalization && !mv.all_orthogonal)
718
                      Normalize(mv.weight_factor, mv.rank, mv.factor_T_factor, mv.layer_factors);
719
                  // ---- Terminating condition ----
720
                  if (status.rel_costFunction < status.options.threshold_error || epoch_counter >=
      status.options.max_iter)
722
723
                      gather_final_factors(mv, status);
724
                      if(grid comm.rank() == 0)
725
726
                        Partensor()->Logger()->info("Processor 0 collected all {} factors.\n", TnsSize);
727
                        if(status.options.writeToFile)
728
                         writeFactorsToFile(status);
729
730
                      break:
731
                  }
```

```
732
733
                   if (status.options.acceleration)
734
735
                    mv.norm_factors_T = mv.layer_factors_T;
                     // ---- Acceleration Step ---
if (status.ao_iter > 1)
736
737
738
                       line_search_accel(grid_comm, mv, status);
739
740
                    mv.old_factors_T = mv.norm_factors_T;
741
742
              } // end of outer while loop
743
744
745
749
            void initialize_factors(Member_Variables &mv,
750
                                      Status
751
752
              if(status.options.initialized factors)
753
754
                 if(status.options.read_factors_from_file)
755
756
                   for(std::size_t i=0; i<TnsSize; ++i)</pre>
757
                    status.factors[i] = Matrix(mv.tnsDims[i], static_cast<int>(mv.rank));
758
759
                    read( status.options.initial_factors_paths[i],
                          mv.tnsDims[i] * mv.rank,
760
761
                           0.
762
                           status.factors[i] );
763
                  }
764
                }
765
                else
766
                  status.factors = status.options.factorsInit;
767
768
              else
769
                makeFactors(mv.tnsDims, status.options.constraints, mv.rank, status.factors);
770
771
782
            Status operator()(Options const &options)
783
784
              Status
                                status (options);
785
              Member_Variables mv(options.rank, options.tnsDims, status.options.proc_per_mode);
786
             // Communicator with cartesian topology
787
788
              CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
789
790
              \ensuremath{//} Functions that create layer and fiber grids.
791
              create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
792
              create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
793
794
              mv.c stochastic perc = options.c stochastic perc;
795
796
               // produce estimate factors using uniform distribution with entries in [0,1].
797
              initialize_factors(mv, status);
798
799
              compute_sub_dimensions(status, mv);
800
801
               for (std::size_t i = 0; i < TnsSize; ++i)</pre>
802
              {
803
                mv.layer_factors[i]
       status.factors[i].block(mv.displs_subTns[i][mv.fiber_rank[i]], 0,
804
                                                                 mv.subTnsDims[i][mv.fiber_rank[i]], mv.rank);
                                                  = mv.layer_factors[i].transpose();
805
                mv.layer factors T[i]
806
                mv.factor_T_factor[i].noalias() = mv.layer_factors_T[i] * mv.layer_factors[i];
807
808
809
              long long int fileSize = (TnsSize + 1) * options.nonZeros;
810
              // Matrix Ratings_Base = Matrix(options.nonZeros, static_cast<int>(TnsSize+1));
811
812
              Matrix Ratings_Base_T = Matrix(static_cast<int>(TnsSize+1), options.nonZeros);
813
814
               // Read the whole Tensor from a file
815
              read( options.ratings_path,
816
                    fileSize,
817
                     0.
                    Ratings Base T );
818
819
820
              // Matrix Ratings_Base_T = Ratings_Base.transpose();
821
822
              sort_ratings_base(Ratings_Base_T, options.nonZeros, mv);
823
                    Ratings_Base_T.resize(0,0);
              // Ratings Base.resize(0,0);
824
825
826
              aogtc_stochastic(grid_comm, mv, status);
827
828
              return status;
829
830
```

```
Status operator()(Matrix
                                           const &Ratings_Base_T,
                                            const &options)
843
              Status
844
                               status (options);
845
              Member_Variables mv(options.rank, options.tnsDims, status.options.proc_per_mode);
846
             // Communicator with cartesian topology
848
              CartCommunicator grid_comm(mv.world, status.options.proc_per_mode, true);
849
850
              // Functions that create layer and fiber grids.
851
              create_layer_grid(grid_comm, mv.layer_comm, mv.layer_rank);
852
              create_fiber_grid(grid_comm, mv.fiber_comm, mv.fiber_rank);
853
854
              mv.c_stochastic_perc = options.c_stochastic_perc;
855
856
              // produce estimate factors using uniform distribution with entries in [0,1].
857
              initialize_factors(mv, status);
858
859
              compute_sub_dimensions(status, mv);
              for (std::size_t i = 0; i < TnsSize; ++i)</pre>
861
862
                mv.layer_factors[i]
863
       status.factors[i].block(mv.displs_subTns[i][mv.fiber_rank[i]], 0,
864
                                                               mv.subTnsDims[i][mv.fiber_rank[i]], mv.rank);
                mv.layer_factors_T[i]
                                                 = mv.layer_factors[i].transpose();
865
866
                mv.factor_T_factor[i].noalias() = mv.layer_factors_T[i] * mv.layer_factors[i];
867
868
869
              // Each processor takes a subtensor from tnsX
              ReserveSparseTensor<TnsSize>(mv.subTns, mv.subTnsDims, mv.fiber_rank, mv.world_size,
870
       options.nonZeros);
871
872
              Dist_NNZ<TnsSize>(mv.subTns, options.nonZeros, mv.displs_subTns, mv.fiber_rank,
       Ratings_Base_T, mv.subTnsDims);
    // Ratings_Base_T.resize(0,0);
873
874
875
              for(int mode_i = 0; mode_i < static_cast<int>(TnsSize); mode_i++)
876
877
                mv.subTns[mode_i].makeCompressed();
878
879
880
              aogtc_stochastic(grid_comm, mv, status);
881
              return status;
883
884
885
           // namespace internal
886
887
           // namespace v1
888
889 } // end namespace partensor
```

8.33 GtcStochasticOpenMP.hpp File Reference

8.33.1 Detailed Description

Implements the Canonical Polyadic Decomposition(gtc) using OpenMP. Make use of spdlog library in order to write output in a log file in "../log".

8.34 GtcStochasticOpenMP.hpp

Go to the documentation of this file.

```
32
     {
33
       namespace internal
34
35
         template <std::size_t TnsSize_>
36
         struct GTC_STOCHASTIC<TnsSize_, execution::openmp_policy> : public GTC_STOCHASTIC_Base<TnsSize_>
37
38
                            GTC_STOCHASTIC_Base<TnsSize_>::TnsSize;
39
                            GTC_STOCHASTIC_Base<TnsSize_>::lastFactor;
40
            using typename GTC_STOCHASTIC_Base<TnsSize_>::Dimensions;
41
            using typename GTC_STOCHASTIC_Base<TnsSize_>::MatrixArray;
           using typename GTC_STOCHASTIC_Base<TnsSize_>::DataType; using typename GTC_STOCHASTIC_Base<TnsSize_>::SparseTensor;
42
43
            using typename GTC_STOCHASTIC_Base<TnsSize_>::IntArray;
44
45
            using typename GTC_STOCHASTIC_Base<TnsSize_>::LongMatrix;
46
47
            using Options = partensor::SparseOptions<TnsSize_,execution::openmp_policy,SparseDefaultValues>;
48
            using Status = partensor::SparseStatus<TnsSize_,execution::openmp_policy,SparseDefaultValues>;
49
50
            // Variables that will be used in gtc implementations.
            struct Member_Variables
53
              MatrixArray factors_T;
54
              MatrixArray factor_T_factor;
5.5
              MatrixArray mttkrp_T;
56
                            tnsDims;
              IntArray
              std::array<std::array<int, TnsSize_ - 1>, TnsSize_> offsets;
58
             MatrixArray norm_factors_T;
MatrixArray old_factors_T;
59
60
61
62
              Matrix
                            cwise_factor_product;
63
              Matrix
                            Ratings Base T;
              SparseTensor tnsX;
6.5
66
                               all_orthogonal = true;
              // bool
              // int
67
                               weight_factor;
              int
68
                            rank;
              double
69
                            c_stochastic_perc;
70
71
              MatrixArray grad;
72
              MatrixArray Y;
7.3
              MatrixArray invL;
74
75
              Member_Variables() = default;
76
77
              Member_Variables(int R, IntArray dims) : tnsDims(dims),
78
                                                            rank(R)
79
              { }
80
              Member_Variables(Member_Variables const &) = default;
81
82
             Member_Variables (Member_Variables
                                                        &&) = default;
83
84
              Member_Variables &operator=(Member_Variables const &) = default;
85
             Member_Variables & operator = (Member_Variables
                                                                 &&) = default;
86
            };
87
            * In case option variable @c writeToFile is enabled, then, before the end
89
             \star of the algorithm, it writes the resulted factors in files, whose
90
91
             \star paths are specified before compiling in @ options.final_factors_path.
92
93
             \star @param st [in] Struct where the returned values of @c Gtc are stored.
            void writeFactorsToFile(Status const &st)
96
97
              std::size_t size;
              for(std::size_t i=0; i<TnsSize; ++i)</pre>
98
99
100
                 size = st.factors[i].rows() * st.factors[i].cols();
101
                 partensor::write(st.factors[i],
102
                                   st.options.final_factors_paths[i],
                                    size);
103
104
105
106
107
108
              \star Compute the cost function value at the end of each outer iteration
109
              * based on the last factor.
110
             * @param mv [in] Struct where ALS variables are stored.

* @param st [in,out] Struct where the returned values of @c Gtc are stored.
111
112
113
                                       In this case the cost function value is updated.
114
115
             void cost_function(Member_Variables const &mv,
116
                                 Status
117
118
               Matrix temp_R_1 (mv.rank, 1);
```

```
119
              double temp_1_1 = 0;
120
              double f_value_loc = 0;
121
122
              #pragma omp master
              st.f_value = 0;
123
124
125
              #pragma omp barrier
126
127
              std::array<int,TnsSize-1> offsets;
128
              offsets[0] = 1;
              for (int j = 1; j < static_cast<int>(TnsSize) - 1; j++)
129
130
131
               offsets[j] = offsets[j - 1] * mv.tnsDims[j-1];
132
133
134
              #pragma omp for schedule(static)
              for (long int i = 0; i < mv.tnsX[lastFactor].outerSize(); ++i)</pre>
135
136
              {
137
138
                  for (SparseMatrix::InnerIterator it(mv.tnsX[lastFactor], i); it; ++it)
139
140
                      temp_R_1 = mv.factors_T[lastFactor].col(it.col());
       141
142
143
144
                                            = ((it.row()) / offsets[mode_i]) % (mv.tnsDims[mode_i]);
145
                          temp_R_1.noalias() = temp_R_1.cwiseProduct(mv.factors_T[mode_i].col(row));
146
147
                      temp_1_1 = it.value() - temp_R_1.sum();
148
                      f_value_loc += temp_1_1 * temp_1_1;
149
                 }
150
151
              #pragma omp atomic
152
              st.f_value += f_value_loc;
153
154
           }
155
156
157
            \star Compute the cost function value at the end of each outer iteration
158
            \star based on the last accelerated factor.
159
                                        [in] Struct where ALS variables are stored.
160
            * @param mv
161
             * @param accel_factors
                                        [in] Accelerated factors.
162
163
             \star @returns The cost function calculated with the accelerated factors.
164
165
            double accel_cost_function(Member_Variables
                                                             const &mv,
                                                             const &accel factors)
166
                                      MatrixArray
167
168
             Matrix temp_R_1 (mv.rank, 1);
169
              double temp_1_1 = 0;
170
              double f_value = 0;
171
172
              std::array<int, TnsSize-1> offsets;
              offsets[0] = 1;
173
174
              for (int j = 1; j < static_cast<int>(TnsSize) - 1; j++)
175
              {
176
               offsets[j] = offsets[j - 1] * mv.tnsDims[j-1];
177
178
179
              #pragma omp for schedule(static)
180
              for (long int i = 0; i < mv.tnsX[lastFactor].outerSize(); ++i)</pre>
181
182
                int row = 0;
183
                for (SparseMatrix::InnerIterator it(mv.tnsX[lastFactor], i); it; ++it)
184
                    temp R 1 = accel factors[lastFactor].col(it.col());
185
186
                    // Select rows of each factor an compute the Hadamard product of the respective row of
       the Khatri-Rao product, and the row of factor A_N.
187
                   // temp_R_1 = A_N(i_N,:) .* ... .* A_2(i_2,:) .* A_1(i_1,:)
188
                    for (int mode_i = static_cast<int>(TnsSize) - 2; mode_i >= 0; mode_i--)
189
                                          = ((it.row()) / offsets[mode_i]) % (mv.tnsDims[mode_i]);
190
                       temp_R_1.noalias() = temp_R_1.cwiseProduct(accel_factors[mode_i].col(row));
191
192
193
                    temp_1_1 = it.value() - temp_R_1.sum();
194
                    f_value += temp_1_1 * temp_1_1;
195
               }
196
197
              return f_value;
198
199
200
            void calculate_offsets(Member_Variables &mv)
201
              for (int idx = 0; idx < static_cast<int>(TnsSize); idx++)
202
203
```

```
204
                  mv.offsets[idx][0] = 1;
205
                  for (int j = 1, mode = 0; j < static_cast<int>(TnsSize) - 1; j++, mode++)
206
207
                    if (idx == mode)
208
209
                      mode++;
210
211
                    mv.offsets[idx][j] = mv.offsets[idx][j - 1] * mv.tnsDims[mode];
212
213
             }
214
215
             void unconstraint_update(int
216
                                                             const idx,
217
                                          Member_Variables
                                                                    &mv,
218
                                          Status
                                                                    &st)
219
                  int r = mv.rank:
220
221
222
                  Matrix eye = st.options.lambdas[idx] * Matrix::Identity(r, r);
223
                  int last_mode = (idx == static_cast<int>(TnsSize) - 1) ? static_cast<int>(TnsSize) - 2 :
224
        static_cast<int>(TnsSize) - 1;
225
                  Matrix MTTKRP_col(r, 1);
Matrix temp_RxR(r, r);
226
227
                  Matrix temp_R_1(r, 1);
228
229
230
                  // Compute MTTKRP
231
                  #pragma omp for schedule(guided) nowait
232
                  for (long int i = 0; i < mv.tnsX[idx].outerSize(); ++i)</pre>
233
                  {
234
                      MTTKRP col.setZero();
235
                      temp_RxR.setZero(); // is the Hadamard product of Grammians of the Factors, that
        correspond to the nnz elements of the Tensor.
236
                       for (SparseMatrix::InnerIterator it(mv.tnsX[idx], i); it; ++it)
237
238
                           temp_R_1 = Matrix::Ones(r, 1);
239
                           int row;
240
                           // Select rows of each factor an compute the respective row of the Khatri-Rao
        product.
241
                           for (int mode_i = last_mode, kr_counter = static_cast<int>(TnsSize) - 2; mode_i >= 0
        && kr_counter >= 0; mode_i--)
242
                           {
243
                                if (mode_i == idx)
244
                               {
                                    continue;
245
246
                                         = ((it.row()) / mv.offsets[idx][kr_counter]) % (mv.tnsDims[mode_i]);
2.47
                               \label{eq:condition} \texttt{temp}\_\texttt{R}\_\texttt{1} \; = \; \texttt{temp}\_\texttt{R}\_\texttt{1}.\texttt{cwiseProduct(mv.factors}\_\texttt{T[mode\_i].col(row));}
248
249
                               kr counter --:
250
251
                           // Subtract from the previous row the respective row of W, according to relation
        (9).
252
                           MTTKRP_col.noalias() += it.value() * temp_R_1;
                           \label{eq:continuous_loss} \texttt{temp\_RxR.noalias()} \quad += \ \texttt{temp\_R\_1} \ * \ \texttt{temp\_R\_1.transpose()};
253
254
255
                      mv.factors_T[idx].col(i) = (temp_RxR + eye).inverse() * MTTKRP_col;
256
                  }
257
             }
258
259
260
              * Based on each factor's constraint, a different
261
              * update function is used at every outer iteration.
262
263
              * Computes also factor^T * factor at the end.
264
265
              * @param idx [in]
                                        Factor to be updated.
              * @param mv [in] Struct where ALS variables are stored.
* @param st [in,out] Struct where the returned values of @c Gtc are stored.
266
267
268
                                        Updates the @c stl array with the factors.
269
270
              void update_factor(int
                                                      const idx,
271
                                   Member_Variables
                                                             &mv,
272
                                   Status
                                                             &st
273
274
               // Update factor
275
                switch ( st.options.constraints[idx] )
276
277
                  case Constraint::unconstrained:
278
                  {
                    // unconstraint_update(idx, mv, st);
279
280
                    break;
281
282
                  case Constraint::nonnegativity:
283
                    dynamic blocksize::local L::StochasticNesteroyMNLS(mv.factors T, mv.tnsDims, mv.tnsX[idx],
284
       mv.offsets[idx], mv.c_stochastic_perc, mv.Y[idx],
```

```
285
                                st.options.max_nesterov_iter, st.options.lambdas[idx], idx);
286
287
                default: // in case of Constraint::constant
288
289
                  break;
290
              }
291
292
               // Compute A^T * A + B^T * B + ...
293
               #pragma omp master
294
295
                st.factors[idx] = mv.factors_T[idx].transpose();
                mv.factor_T_factor[idx].noalias() = mv.factors_T[idx] * st.factors[idx];
296
297
298
299
300
             * @brief Line Search Acceleration
301
302
303
             \star Performs an acceleration step on the updated factors, and keeps the accelerated factors
304
               when the step succeeds. Otherwise, the acceleration step is ignored.
305
             * Line Search Acceleration reduces the number of outer iterations in the ALS algorithm.
306
307
             * @note This implementation ONLY, if factors are of @c Matrix type.
308
309
             * @param mv [in,out] Struct where ALS variables are stored.
                                     In case the acceleration step is successful the Gramian
310
311
                                     matrices of factors are updated.
312
             \star @param st [in,out] Struct where the returned values of @c Gtc are stored.
313
                                     If the acceleration succeeds updates @c factors
314
                                     and cost function value.
315
316
317
            void line_search_accel(Member_Variables &mv,
318
                                    Status
319
                                    double
                                                      &f_accel,
320
                                    double
                                                      &accel_step,
321
                                                      &accel factors T,
                                    MatrixArray
322
                                    MatrixArray
                                                      &accel_gramians)
323
324
               #pragma omp master
325
                 for(std::size_t i=0; i<TnsSize; ++i)</pre>
326
327
328
                    accel_factors_T[i] = mv.old_factors_T[i] + accel_step * (mv.factors_T[i] -
       mv.old_factors_T[i]);
329
                    accel_gramians[i] = accel_factors_T[i] * accel_factors_T[i].transpose();
330
331
                f_accel = 0;
332
333
334
335
              #pragma omp barrier
336
337
              double f_accel_loc = accel_cost_function(mv, accel_factors_T);
338
339
              #pragma omp atomic
f_accel += f_accel_loc;
340
341
342
               #pragma omp barrier
343
344
              #pragma omp master
345
346
                 if (st.f_value > f_accel)
347
                                     = accel_factors_T;
348
                    mv.factors_T
349
                     mv.factor_T_factor = accel_gramians;
350
                     st.f value
                                        = f_accel;
                    Partensor()->Logger()->info("Acceleration Step SUCCEEDED! at iter: {}", st.ao_iter);
351
352
                else
353
354
                     st.options.accel_fail++;
355
356
                if (st.options.accel_fail==5)
357
358
                     st.options.accel fail=0;
359
                     st.options.accel_coeff++;
360
361
362
            }
363
364
365
             * Sequential implementation of Alternating Least Squares (ALS) method.
366
               @param R
367
                            [in]
                                     The rank of decomposition.
368
               @param mv [in]
                                     Struct where ALS variables are stored and being updated
369
                                     until a termination condition is true.
                           [in.out] Struct where the returned values of @c Gtc are stored.
370
             * @param st
```

```
371
372
             void aogtc_stochastic(Member_Variables
373
                         Status
                                                   &status)
374
               double f_accel = 0.0; // Objective Value after the acceleration step
375
376
               double accel_step = 0.0;
377
               MatrixArray accel_factors_T;
MatrixArray accel_gramians;
378
379
380
381
               for (std::size_t i=0; i<TnsSize; i++)</pre>
382
383
                 mv.Y[i]
                                      = Matrix::Zero(mv.rank, mv.tnsDims[i]);
                 mv.factors_T[i] = status.factors[i].transpose();
mv.mttkrp_T[i] = Matrix(mv.rank, mv.tnsDims[i]);
384
385
                 mv.factor_T_factor[i].noalias() = mv.factors_T[i] * status.factors[i];
accel_factors_T[i] = mv.factors_T[i];
accel_gramians[i] = Matrix::Zero(mv.rank, mv.rank);
386
387
388
389
390
                // if(status.options.normalization)
391
               11
392
393
                     choose_normilization_factor(status, mv.all_orthogonal, mv.weight_factor);
394
395
               // Normalize(static_cast<int>(R), mv.factor_T_factor, status.factors);
396
397
               std::size_t epoch = static_cast<std::size_t> (1/mv.c_stochastic_perc);
398
               std::size_t epoch_counter = 0;
399
400
               const int total_num_threads = get_num_threads();
401
               omp set nested(0);
402
403
               status.frob_tns
                                          = (mv.tnsX[0]).squaredNorm();
404
405
               #pragma omp parallel \
                        num_threads(total_num_threads) \
406
407
                        proc_bind(spread)\
408
                        default (shared)
409
410
                 cost_function(mv, status);
411
                 #pragma omp barrier
412
413
                 #pragma omp master
414
415
                   status.rel_costFunction = status.f_value / status.frob_tns;
416
417
                  #pragma omp barrier
418
                 // ---- Loop until ALS converges ----
419
                 while(1)
420
421
                 {
422
                      #pragma omp master
423
424
                          status.ao_iter++;
                          Partensor()->Logger()->info("iter: {} -- fvalue: {} -- relative_costFunction: {}",
425
       status.ao iter,
426
                                                                       status.f_value, status.rel_costFunction);
427
428
429
                      for (std::size_t i=0; i<TnsSize; i++)</pre>
430
                          // Update factor
431
432
                          update_factor(i, mv, status);
433
434
435
                      11
                              <----- End loop for every mode
                      ---->
                                         //
436
                      // Cost function computation.
                      if (status.ao_iter % epoch == 0)
437
438
439
                        #pragma omp master
440
441
                          epoch_counter++;
442
443
444
                        #pragma omp barrier
445
446
                        cost_function(mv, status);
447
448
                        #pragma omp barrier
449
450
                        #pragma omp master
451
452
                          status.rel_costFunction = status.f_value/status.frob_tns;
453
454
455
                      }
```

```
456
457
                     #pragma omp barrier
458
459
                     // ---- Terminating condition ----
460
                    if (status.rel_costFunction < status.options.threshold_error || epoch_counter >=
       status.options.max iter)
461
                    {
462
                         #pragma omp master
463
464
                             if (status.options.writeToFile)
                                 writeFactorsToFile(status);
465
466
467
                         break;
468
                     }
469
470
                     // if (status.options.acceleration)
471
                     //
472
                               ---- Acceleration Step ----
473
                     11
                            if (status.ao_iter > 1)
474
475
                     //
                                #pragma omp master
476
                     //
                                accel_step = pow(status.ao_iter+1,(1.0/(status.options.accel_coeff)));
477
                     11
478
                                line_search_accel(mv, status, f_accel, accel_step, accel_factors_T,
       accel_gramians);
479
                                #pragma omp barrier
480
481
                     //
                            #pragma omp master
                     //
482
483
                     //
                                for (int i = 0; i < static_cast<int>(TnsSize); i++)
484
                                    mv.old_factors_T[i] = mv.factors_T[i];
485
486
487
                } // end of while
488
                // end of pragma
489
490
494
            void initialize_factors(Member_Variables &mv,
495
                                     Status
496
497
              if(status.options.initialized_factors)
498
499
                if (status.options.read factors from file)
500
501
                   for(std::size_t i=0; i<TnsSize; ++i)</pre>
502
503
                    status.factors[i] = Matrix(mv.tnsDims[i], static_cast<int>(mv.rank));
504
                    read( status.options.initial_factors_paths[i],
                          mv.tnsDims[i] * mv.rank,
505
506
507
                          status.factors[i] );
508
                  }
509
510
                else
511
                  status.factors = status.options.factorsInit;
512
513
              else // produce estimate factors using uniform distribution with entries in [0,1].
514
                makeFactors(mv.tnsDims, status.options.constraints, mv.rank, status.factors);
515
516
            Status operator() (Options const &options)
52.7
528
529
                               status (options);
530
              Member_Variables mv(options.rank, options.tnsDims);
531
532
              long long int fileSize = (TnsSize + 1) * options.nonZeros;
533
              Matrix Ratings_Base_T = Matrix(static_cast<int>(TnsSize+1), options.nonZeros);
534
535
              // Read the whole Tensor from a file
536
              read( options.ratings_path,
537
                     fileSize,
538
                    0,
539
                    Ratings_Base_T );
540
              // GTC_STOCHASTIC_Base<TnsSize>::sort_ratings_base(mv.Ratings_Base_T, options.nonZeros);
541
542
              // ReserveSparseTensor<TnsSize>(mv.tnsX, options.tnsDims, options.nonZeros);
543
              // FillSparseTensor<TnsSize>(mv.tnsX, options.nonZeros, mv.Ratings_Base_T, options.tnsDims);
544
              // mv.Ratings_Base_T.resize(0,0);
545
              GTC_STOCHASTIC_Base<TnsSize>::sort_ratings_base(Ratings_Base_T, mv.tnsX, options.tnsDims,
       options.nonZeros):
546
              Ratings Base T.resize(0,0);
547
548
              for (std::size_t i=0; i<TnsSize; i++)</pre>
549
550
                mv.tnsX[i].makeCompressed();
551
552
```

```
553
               mv.c_stochastic_perc = options.c_stochastic_perc;
554
555
               calculate_offsets(mv);
556
557
              initialize factors (mv, status);
558
              aogtc_stochastic(mv, status);
560
561
              return status;
562
563
574
            Status operator()(Matrix
                                              const & Ratings Base T.
575
                                              const &options)
                                Options
576
577
                                 status(options);
578
              Member_Variables mv(options.rank, options.tnsDims);
579
              // ReserveSparseTensor<TnsSize>(mv.tnsX, options.tnsDims, options.nonZeros);
// FillSparseTensor<TnsSize>(mv.tnsX, options.nonZeros, Ratings_Base_T, options.tnsDims);
580
581
               // Ratings_Base_T.resize(0,0);
               GTC_STOCHASTIC_Base<TnsSize>::sort_ratings_base(Ratings_Base_T, mv.tnsX, options.tnsDims,
       options.nonZeros);
              // Ratings_Base_T.resize(0,0);
584
585
               for (std::size_t i=0; i<TnsSize; i++)</pre>
586
587
588
                mv.tnsX[i].makeCompressed();
589
590
591
              mv.c_stochastic_perc = options.c_stochastic_perc;
592
593
              calculate offsets (mv);
594
595
               // produce estimate factors using uniform distribution with entries in [0,1].
596
              initialize_factors(mv, status);
597
598
              partensor::timer.startChronoHighTimer();
              aogtc_stochastic(mv, status);
              double end_gtc_time_omp = partensor::timer.endChronoHighTimer();
601
              std::cout « "GtcStochasticOpenMP took " « end_gtc_time_omp « " sec." « std::endl;
602
               return status;
            }
603
604
          } ;
605
       } // namespace internal
           // namespace v1
607 } // end namespace partensor
```

8.35 KhatriRao.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
#include "unsupported/Eigen/KroneckerProduct"
```

Functions

template<typename ... Matrices>
 Matrix KhatriRao (Matrix const &mat1, Matrix const &mat2, Matrices const &...mats)

8.35.1 Detailed Description

Implementations of the Khatri-Rao Product for two or more matrices of Matrix type, using the kronecker← Product function from Eigen.

8.35.2 Function Documentation

8.35.2.1 KhatriRao()

Computes the Khatri-Rao Product among 2 or more Matrices, with the use of Eigen::kronecker← Product.

Template Parameters

Matrices 1	A variadic type in case of more than 2 matrices.
------------	--

Parameters

mat1	[in] A Matrix.
mat2	[in] A Matrix.
mats	[in] Possible 0 or more Matrices of Matrix type.

Returns

An Eigen Matrix is returned of type DT.

8.36 KhatriRao.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
16 /************
                                       **********
25 #ifndef PARTENSOR_KHATRI_RAO_HPP
26 #define PARTENSOR_KHATRI_RAO_HPP
28 #include "PARTENSOR_basic.hpp"
29 #include "unsupported/Eigen/KroneckerProduct"
30
34 #endif /* __has_include("tbb/parallel_for.h") */
36 // #if USE_TBB
          #include "boost/range/irange.hpp"
#include "tbb/parallel_for.h"
37 //
38 //
39 // #endif /* USE_TBB */
41 namespace partensor
42 {
43
           inline namespace v1 {
44
                   #ifndef DOXYGEN_SHOULD_SKIP_THIS
45
46
                   namespace internal {
48
60
                            template <typename ...Matrices>
61
                            Matrix KhatriRao_seq( Matrix const &mat1,
                                                                       Matrix const &mat2,
62
63
                                                                       Matrices const &...mats )
65
                                    if constexpr (sizeof... (mats) == 0)
66
                                    int R = mat1.cols();
int I1 = mat1.rows();
int I2 = mat2.rows();
67
68
69
```

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```
Matrix res(I1*I2,R);
72
                                        for (int i=0; i < R; i++)</pre>
73
74
                                                 res.block(0,i,I1*I2,1) =
75
        kroneckerProduct(mat1.block(0,i,I1,1),mat2.block(0,i,I2,1));
76
77
78
                                        return res;
79
80
                                        else
81
                                        auto _temp = KhatriRao_seq(mat2, mats...);
82
83
84
                                        return KhatriRao_seq(mat1,_temp);
8.5
86
                      } // end namespace internal
87
88
                      #endif // DOXYGEN_SHOULD_SKIP_THIS
89
90
91
                      #ifndef DOXYGEN_SHOULD_SKIP_THIS
111
                       template <typename ExecutionPolicy, typename ...Matrices>
                       execution::internal::enable_if_execution_policy<ExecutionPolicy,Matrix>
112
113
                       KhatriRao ( ExecutionPolicy
                                                            &&,
114
                                            Matrix
                                                              const &mat1,
115
                                             Matrix
                                                               const &mat2,
116
                                            Matrices
                                                               const &...mats )
117
118
                                return internal::KhatriRao_seq(mat1, mat2, mats...);
119
120
121
                       #endif // DOXYGEN_SHOULD_SKIP_THIS
122
134
                       template <typename ...Matrices>
                       Matrix KhatriRao ( Matrix const &matl,
135
                                                              Matrix
136
                                                                       const &mat2,
137
                                                              Matrices const &...mats )
138
139
                                return KhatriRao(execution::seq,mat1,mat2,mats...);
140
141
              } // namespace v1
142
143
              #if __has_include("tbb/parallel_for.h")
144
145
              #ifndef DOXYGEN_SHOULD_SKIP_THIS
146
              namespace experimental {
147
148
                       inline namespace v1{
149
150
                                namespace internal {
151
163
                                         template <typename ...Matrices>
164
                                         Matrix KhatriRao_par( Matrix const &mat1,
                                                                                       Matrix const &mat2.
165
166
                                                                                       Matrices const &...mats )
167
168
                                                   if constexpr (sizeof... (mats) == 0)
169
                                                  {
                                                           int R = mat1.cols();
int I1 = mat1.rows();
int I2 = mat2.rows();
170
171
172
173
174
                                                            Matrix res(I1*I2,R);
175
                                                            // auto
                                                                          r = boost::irange(0,R);
176
                                                            tbb::parallel_for(tbb::blocked_range<std::size_t>(0, R),
177
178
                                                                                                 [&](const
        tbb::blocked range<size t>& r) {
179
                                                                                                         for (std::size_t
        i = r.begin(); i != r.end(); ++i)
180
        \texttt{res.block}(0, \texttt{i}, \texttt{I1} \star \texttt{I2}, \texttt{1}) = \texttt{kroneckerProduct}(\texttt{mat1.block}(0, \texttt{i}, \texttt{I1}, \texttt{1}), \texttt{mat2.block}(0, \texttt{i}, \texttt{I2}, \texttt{1}));
181
                                                                                                } );
182
183
                                                            return res;
184
185
                                                  else
186
                                                            //int R
187
                                                                              = mat1.cols():
                                                                              = (mats.rows() * ... * mat2.rows());
188
                                                            //int I
189
190
                                                           auto _temp = KhatriRao_par(mat2, mats...);
191
192
                                                           return KhatriRao_par(mat1,_temp);
193
                                                  }
194
```

```
195
                             } // namespace internal
196
216
                             template <typename ExecutionPolicy, typename ...Matrices>
                             execution::internal::enable_if_execution_policy<ExecutionPolicy,Matrix>
217
                             KhatriRao( ExecutionPolicy
218
                                                               &&,
219
                                                              const &mat1,
                                              Matrix
220
                                              Matrix
                                                              const &mat2,
221
                                              Matrices
                                                              const &...mats )
222
                                     using ExPolicy =
223
       std::remove_cv_t<std::remove_reference_t<ExecutionPolicy»;</pre>
224
225
                                      if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
226
227
                                      return partensor::v1::internal::KhatriRao_seq(mat1, mat2, mats...);
228
                                      else if constexpr (std::is_same_v<ExPolicy,execution::parallel_policy>)
229
230
231
                                     return internal::KhatriRao_par(mat1, mat2, mats...);
232
233
                                      else
234
235
                                      return partensor::v1::internal::KhatriRao_seq(mat1, mat2, mats...);
236
237
238
239
                     } // end namespace
240
241
                    namespace v2 {
242
243
                             namespace internal {
244
257
                                     template <typename ...Matrices>
                                                                         &res,
258
                                     int KhatriRao_seq( Matrix
259
                                                         int
                                                                              I1,
260
                                                                          Matrix
                                                                                  const &mat2.
261
                                                                         Matrices const &...mats )
262
                                      {
263
                                              const int R = mat2.cols();
264
                                                      I2 = mat2.rows();
265
                                              [[maybe_unused]] int I = I1 * I2 * (mats.rows()*...*1);
266
2.67
268
                                              for (int i=0; i < R; i++)</pre>
269
                                              {
270
                                                      res.block(0,i,I1*I2,1) =
       kroneckerProduct(res.block(0,i,I1,1),mat2.block(0,i,I2,1)).eval();
271
                                              }
272
273
                                              I1 *= I2;
274
275
                                              if constexpr (sizeof... (mats) == 0)
276
277
                                                      return I1;
278
                                              }
279
                                              else
280
                                              {
281
                                                      return KhatriRao_seq(res, I1, mats...);
282
283
                                     }
284
298
                                      template <typename ...Matrices>
299
                                     Matrix KhatriRao_seq( Matrix const &mat1,
300
                                                                                 Matrix
                                                                                         const &mat2,
301
                                                                                 Matrices const &...mats )
302
                                      {
303
                                              int R = mat1.cols();
304
                                              int I = mat1.rows() * mat2.rows() * (mats.rows()*...*1);
305
306
                                              Matrix res(I,R);
307
308
                                              res.block(0,0,mat1.rows(),mat1.cols()) = mat1;
309
                                              int I_KR = KhatriRao_seq(res, mat1.rows(), mat2, mats...);
310
311
312
                                              assert(I == I_KR);
313
314
                                              return res;
315
                                     }
316
                                     template <typename DT = DefaultDataType, typename ...Matrices>
332
333
                                      int KhatriRao_par( Matrix
                                                                         &res,
334
335
                                                                          Matrix const &mat2,
336
                                                                          Matrices const &...mats )
337
338
                                              const int R = mat2.cols();
```

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```
339
                                                        I2 = mat2.rows();
340
341
                                              // Matrix res(I1*I2,R);
342
                                              // auto
                                                           r = boost::irange(0,R);
343
344
                                              tbb::parallel_for(tbb::blocked_range<std::size_t>(0, R),
                                                      [&](const tbb::blocked_range<size_t>& r) {
345
346
                                                               Eigen::VectorXd temp =
       Eigen::VectorXd::Zero(I2,1);
                                                               for (std::size_t j = r.begin(); j != r.end();
347
       j++)
348
                                                               {
                                                                       temp = mat2.col(j);
349
350
                                                                       for (auto i = 0; i < I1;</pre>
       i++)//std::size_t
351
                                                                       res.block(i*I2, j, I2, 1).noalias() =
352
       res(i,j) * temp;
353
354
                                                               }
355
                                                      } );
356
                                              T1 *= T2:
357
358
359
                                              if constexpr (sizeof... (mats) == 0)
360
                                              {
361
                                                      return I1;
362
363
                                              else
364
                                              {
365
                                                      return KhatriRao_par(res, I1, mats...);
366
                                              }
367
368
383
                                     template <typename DT = DefaultDataType, typename ...Matrices>
                                     Matrix KhatriRao_par( Matrix const &mat1,
384
385
                                                                                 Matrix
                                                                                          const &mat2,
386
                                                                                 Matrices const &...mats )
387
                                      {
388
                                              int R = mat1.cols();
389
                                              int I = mat1.rows() * mat2.rows() * (mats.rows()*...*1);
390
391
                                              Matrix res(T.R):
392
393
                                              res.block(I-mat1.rows(),0,mat1.rows(),mat1.cols()) = mat1;
394
395
                                              int I_KR = KhatriRao_par(res, mat1.rows(), mat2, mats...);
396
397
                                              assert(I == I KR);
398
399
                                              return res;
400
401
                                 // namespace internal
402
                             template <typename ExecutionPolicy, typename ...Matrices>
416
                             execution::internal::enable_if_execution_policy<ExecutionPolicy,Matrix>
417
418
                             KhatriRao ( ExecutionPolicy
                                                                     &&,
419
                                                        const &mat1,
                                        Matrix
420
                                                 Matrix
                                                                 const &mat2,
421
                                                 Matrices
                                                                 const &...mats )
422
423
                               using ExPolicy = std::remove_cv_t<std::remove_reference_t<ExecutionPolicy»;
424
425
                               if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
426
427
                                 return internal::KhatriRao_seq(mat1, mat2, mats...);
428
                               else if constexpr (std::is_same_v<ExPolicy,execution::parallel_policy>)
429
430
                                 return internal::KhatriRao_par(mat1, mat2, mats...);
431
432
433
434
                                 return internal::KhatriRao_seq(mat1, mat2, mats...);
435
436
448
                             template <typename ...Matrices>
449
                             Matrix KhatriRao ( Matrix const &mat1,
450
                                                                                  Matrix const &mat2,
451
                                                                                 Matrices
                                                                                                 const &...mats
452
453
                               return KhatriRao(execution::seq,mat1,mat2,mats...);
454
455
                     } // end namespace v2
456
457
                    namespace v3 {
458
```

```
namespace internal {
460
                                       template <typename DT = DefaultDataType, typename ...Matrices>
475
                                       int KhatriRao_seq( Matrix
476
                                                                             &res,
477
                                                                              int
                                                                                               т1.
478
                                                                              Matrix const &mat2,
479
                                                                              Matrices const &...mats )
480
481
                                                const int R = mat2.cols();
                                                      I2 = mat2.rows();

I = I1 * I2 * (mats.rows()*...*1);
482
                                                int
483
                                                int
484
485
                                                for (int i=0; i < R; i++)</pre>
486
487
                                                         Eigen::Map<Matrix, 0,</pre>
        \texttt{Eigen::InnerStride} < \\ \texttt{(res.data()+i*I, I1*I2, 1, Eigen::InnerStride} < \\ \texttt{(res.innerStride()*(I/(I1*I2))))} 
488
                                                         kroneckerProduct ( Eigen::Map<Matrix, 0,
        Eigen::InnerStride<> (res.data()+i*I, I1, 1, Eigen::InnerStride<> (res.innerStride()*(I/II))),
       mat2.block(0,i,I2,1));
489
490
                                                I1 *= I2;
491
492
493
                                                if constexpr (sizeof... (mats) == 0)
494
                                                {
495
                                                         return I1;
496
497
                                                else
498
                                                {
499
                                                         return KhatriRao seg(res, I1, mats...);
500
                                                }
501
502
516
                                       template <typename ...Matrices>
517
                                       Matrix KhatriRao_seq( Matrix const &mat1,
518
                                                                                     Matrix const &mat2,
519
                                                                                     Matrices const &...mats)
520
                                        {
521
                                                int R = mat1.cols();
522
                                                int I = mat1.rows() * mat2.rows() * (mats.rows()*...*1);
523
                                                Matrix res(T.R):
524
525
       Eigen::Map<Matrix, 0, Eigen::InnerStride<>> (res.data(),
matl.rows(), R, Eigen::InnerStride<> (res.innerStride()*(I/matl.rows()))) = matl;
526
527
                                                int I_KR = KhatriRao_seq(res, mat1.rows(), mat2, mats...);
528
529
530
                                                assert(I == I_KR);
531
532
                                                return res;
533
534
550
                                       template <typename ...Matrices>
551
                                       int KhatriRao_par( Matrix
                                                                             &res,
552
                                                           int
553
                                                                              Matrix const &mat2,
554
                                                                              Matrices const &...mats )
555
                                        {
                                                556
557
558
559
                                                // Matrix res(I1*I2,R);
560
                                                // auto
                                                                     r = boost::irange(0,R);
561
562
                                                tbb::parallel_for(tbb::blocked_range<std::size_t>(0, R),
                                                                  [&](const tbb::blocked_range<size_t>& r) {
563
                                                                          Eigen::VectorXd temp =
564
       Eigen::VectorXd::Zero(I2,1);
565
                                                                           for (std::size_t j = r.begin(); j !=
       r.end(); j++)
566
                                                                                   temp = mat2.col(j);
for (auto i = 0; i < I1; i++)</pre>
567
568
569
570
                                                                                            res.block(i*I2, j, I2,
       1).noalias() = res(i,j) * temp;
571
572
573
                                                                 } );
575
                                                I1 *= I2;
576
577
                                                if constexpr (sizeof... (mats) == 0)
578
579
                                                        return I1:
```

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```
580
                                             }
581
                                              else
582
583
                                                      return KhatriRao_par(res, I1, mats...);
584
585
586
601
                                     template <typename ...Matrices>
602
                                     Matrix KhatriRao_par( Matrix const &mat1,
603
                                                                                 Matrix const &mat2,
604
                                                                                 Matrices const &...mats )
605
                                      {
606
                                              int R = mat1.cols();
607
                                              int I = mat1.rows() * mat2.rows() * (mats.rows()*...*1);
608
609
                                              Matrix res(I,R);
610
                                              res.block(I-mat1.rows(),0,mat1.rows(),mat1.cols()) = mat1;
611
612
613
                                              int I_KR = KhatriRao_par(res, mat1.rows(), mat2, mats...);
614
615
                                              assert(I == I_KR);
616
617
                                              return res;
618
619
                   // namespace internal
620
633
                             template <typename ExecutionPolicy, typename ...Matrices>
634
                             execution::internal::enable_if_execution_policy<ExecutionPolicy,Matrix>
635
                             KhatriRao( ExecutionPolicy
                                                                     &&,
636
                                                                const &mat1,
                                                Matrix
637
                                                 Matrix
                                                                const &mat2,
638
                                                                const &...mats)
                                                Matrices
639
640
                                     using ExPolicy =
       std::remove_cv_t<std::remove_reference_t<ExecutionPolicy»;</pre>
641
642
                                      if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
643
644
                                              return internal::KhatriRao_seq(mat1, mat2, mats...);
645
                                     else if constexpr (std::is_same_v<ExPolicy,execution::parallel_policy>)
646
647
648
                                             return internal::KhatriRao_par(mat1, mat2, mats...);
649
                                     else
650
651
                                     return internal::KhatriRao_seq(mat1, mat2, mats...);
652
653
665
                             template <typename ...Matrices>
666
                             Matrix KhatriRao ( Matrix const &mat1,
667
                                                                Matrix
                                                                        const &mat2,
668
                                                                Matrices const &...mats )
669
670
                                     return KhatriRao(execution::seq, mat1, mat2, mats...);
671
672
                     } // end namespace v3
673
674
                     // namespace v4 {
675
676
                            namespace internal {
677
678
                  // template <typename DT = DefaultDataType, typename ...Matrices>
                  // int KhatriRao_seq(Matrix &res, int I1, Matrix const &mat1, Matrix const &mat2, Matrices
       const &...mats)
680
681
                       // const int R = mat2.cols();
                                     //
682
683
                  //
                                     = mat2.rows();
684
685
                                     = I1 * I2 * (mats.rows()*...*1);
686
                        // for (int i=0; i < R; i++)
687
                       // {
688
                            res.block(0,i,I1*I2,1) =
689
       kroneckerProduct(res.block(0,i,I1,1),mat2.block(0,i,I2,1)).eval();
690
                  //
                       // }
691
                  11
                       // I1 *= I2;
692
693
694
                       if constexpr (sizeof... (mats) == 0)
695
696
                                                      for (int i=0; i < R; i++)
697
698
                                                              res.block(0,i,I1*I2,1) =
       \verb|kroneckerProduct(mat1.block(0,i,I1,1),mat2.block(0,i,I2,1)).eval();|
699
```

```
700
701
                          return I1;
                   //
702
703
                        else
704
705
                   11
                         return KhatriRao seg(res, I1, mats...);
706
707
                        for (int i=0; i < R; i++)
708
                        {
       // Eigen::Map<MatrixType<dataType>, 0, Eigen::InnerStride<> > (res.data()+i*I, I1*I2, 1, Eigen::InnerStride<> ( res.innerStride() * (I/(I1*I2)))) =
709
                         kroneckerProduct( Eigen::Map<MatrixType<dataType>, 0, Eigen::InnerStride<> >
710
       (res.data()+i*I, I1, 1, Eigen::InnerStride<>(res.innerStride()*(I/I1))), mat2.block(0,i,I2,1));
711
                  11
712
                   //
// }
713
714
                                      //
715
716
                   // template <typename DT = DefaultDataType, typename ...Matrices>
717
                                      // Matrix KhatriRao_seq(Matrix const &matl, Matrix const &mat2, Matrices
718
719
                        int
                               R = mat1.cols();
                               I = mat1.rows() * mat2.rows() * (mats.rows()*...*1);
720
                        int
721
                        Matrix res(I,R);
                   11
722
723
                                           res.block(0,0,mat1.rows(),mat1.cols()) = mat1;
724
725
                        int I_KR = KhatriRao_seq(res, mat1, mat2, mats...);
726
727
                   11
                        assert(I == I KR);
728
729
                   11
                        return res;
730
                                      // }
731
                      template <typename DT = DefaultDataType, typename ...Matrices>
732
                      int KhatriRao_par(Matrix &res, int II, Matrix const &mat2, Matrices const &...mats)
              11
733
734
735
              11
                        const int R = mat2.cols();
736
737
              //
                        int I2
                                      = mat2.rows();
                     //
738
                        // Matrix res(I1*I2,R);
739
740
              11
                                     r = boost::irange(0,R);
                        // auto
741
742
                        tbb::parallel_for(tbb::blocked_range<std::size_t>(0, R),
743
                                            [&](const tbb::blocked_range<size_t>& r) {
744
                                                Eigen::VectorXd temp = Eigen::VectorXd::Zero(I2,1);
745
                                                for (std::size_t j = r.begin(); j != r.end(); j++)
746
747
                                                  temp = mat2.col(j);
748
                                                  for (std::size_t i = 0; i < I1; i++)
749
750
                                                    res.block(i*I2, j, I2, 1).noalias() = res(i, j) * temp;
751
752
753
                                           } );
754
755
               //
                        I1 *= I2;
                     //
756
              //
757
                        if constexpr (sizeof... (mats) == 0)
                     //
758
759
              //
                          return I1;
760
761
                     //
                                        else
762
                     //
              //
763
                         return KhatriRao_par(res, I1, mats...);
764
765
766
767
                      template <typename DT = DefaultDataType, typename ...Matrices>
768
                      Matrix KhatriRao_par(Matrix const &mat1, Matrix const &mat2, Matrices const &...mats)
769
770
                               R = mat1.cols();
                               I = mat1.rows() * mat2.rows() * (mats.rows()*...*1);
771
                        int
772
                        Matrix res(I,R);
773
774
               11
                        res.block(I-mat1.rows(),0,mat1.rows(),mat1.cols()) = mat1;
775
                     //
776
              //
                        int I KR = KhatriRao par(res, mat1.rows(), mat2, mats...);
777
                     //
778
              //
                        assert(I == I_KR);
779
780
               11
                        return res;
781
782
                        // namespace internal
783
```

```
784
                             template <typename ExecutionPolicy, typename DT = DefaultDataType, typename
785
                             execution::internal::enable_if_execution_policy<ExecutionPolicy,Matrix>
786
                             KhatriRao(ExecutionPolicy &&, Matrix const &mat1, Matrix const &mat2, Matrices
       const &...mats)
787
788
                               using ExPolicy = std::remove_cv_t<std::remove_reference_t<ExecutionPolicy»;</pre>
789
790
                               if constexpr (std::is_same_v<ExPolicy,execution::sequenced_policy>)
791
                                 return internal::KhatriRao_seq(mat1, mat2, mats...);
792
793
794
                               else if constexpr (std::is_same_v<ExPolicy,execution::parallel_policy>)
795
796
                                 return internal::KhatriRao_par(mat1, mat2, mats...);
797
798
                               else
                                 return internal::KhatriRao_seq(mat1, mat2, mats...);
799
800
801
802
                             template <typename DT = DefaultDataType, typename ...Matrices>
803
                             Matrix KhatriRao (Matrix const &mat1, Matrix const &mat2, Matrices const
       &...mats)
                     11
804
805
                               return KhatriRao(execution::seq,mat1,mat2,mats...);
807
                     // } // end namespace v4
808
809
            } // end namespace experimental
810
811
            #endif // end of DOXYGEN_SHOULD_SKIP_THIS
            #endif // end of #if __has_include("tbb/parallel_for.h")
812
813 } // end namespace partensor
815 #endif // end of PARTENSOR_KHATRI_RAO_HPP
```

8.37 Kronecker.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
#include "unsupported/Eigen/KroneckerProduct"
```

Functions

template<typename ... Matrices>
 Matrix Kronecker (Matrix const &mat1, Matrix const &mat2, Matrices const &...mats)

8.37.1 Detailed Description

Implementations of the Kronecker Product for two or more matrices of Matrix type, using the kronecker← Product function from Eigen.

See also

Kronecker Product

8.37.2 Function Documentation

8.37.2.1 Kronecker()

Computes the Kronecker Product among 2 or more Matrices, with the use of Eigen::kroneckerProduct.

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Template Parameters

Matrices	A variadic type in case of more than 2 matrices.	
----------	--	--

Parameters

mat1	[in] A Matrix.
mat2	[in] A Matrix.
mats	[in] Possible 0 or more Matrices of Matrix type.

Returns

The result of the Kronecker product, stored in a Matrix variable.

8.38 Kronecker.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
26 #ifndef PARTENSOR_KRONECKER_HPP
27 #define PARTENSOR_KRONECKER_HPP
29 #include "PARTENSOR_basic.hpp"
30 #include "unsupported/Eigen/KroneckerProduct"
32 namespace partensor {
33
34
    inline namespace v1 {
35
       47
48
49
50
                          Matrices const &...mats )
51
         if constexpr (sizeof... (mats) == 0)
52
53
           int I1 = mat1.rows();
int I2 = mat1.cols();
int I3 = mat2.rows();
54
57
           int I4 = mat2.cols();
58
59
           Matrix res(I1*I3, I2*I4);
           res = Eigen::kroneckerProduct(mat1, mat2);
60
64
         else
6.5
66
           auto _temp = Kronecker(mat2, mats...);
           return Kronecker(mat1,_temp);
69
70
71
    } // namespace v1
72
74 }// end namespace partensor
76 #endif // end of PARTENSOR_KRONECKER_HPP
```

8.39 Matricization.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
#include "TensorOperations.hpp"
```

Functions

template<int_TnsSize>
 Matrix Matricization (Tensor< _TnsSize > const &tnsX, std::size_t const mode)
 Implementation of matricization operation over a Tensor.

8.39.1 Detailed Description

Implements the Tensor Matricization operation.

Warning

The Tensor Order must be in [3,8].

Possible examples with Matrices of Matrix type from Tensor.hpp, are the following.

• If Tensor order is 3, with Tensor tnsX(IxJxK),

Returns

A Matrix, but the size depends on the matricization mode. If it is on the first mode then the Matrix size is (IxJK), if it happened on the second, its size is (JxIK), and if the matricization happened on the 3rd mode then it has size (KxIJ).

• If Tensor order is 4, with Tensor tnsX(IxJxKxL),

Returns

A Matrix, but the size depends on the matricization mode. If it is on the first mode then the Matrix size is (IxJKL), if it happened on the second, its size is (JxIKL), if the matricization happened on the 3rd mode then it has size (KxIJL), and in case of the 4th mode it has size (LxIJK).

8.39.2 Function Documentation

8.39.2.1 Matricization()

Implementation of matricization operation over a Tensor.

Takes as input a Tensor with order equal to _TnsSize, and performs a matricization, more specifically a shuffling of the data, based on a mode-dimension.

Template Parameters

TnsSize	Tensor Order of tnsX.
11130120	I ICHSOI CHUCH OF CHSA.

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Parameters

tnsX	[in] The Tensor to be matricized.	
mode	[in] The dimension where the matricization will be performed. If mode=0, then the matricization will be	l
	performed in rows dimensions.	

Returns

A Matrix with the tnsX data permuted based on mode.

Warning

mode variable takes values from range [0,_TnsSize-1].

The result column dimension of the matricized tensor must have value up until LONG_MAX.

8.40 Matricization.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
43 #ifndef PARTENSOR_MATRICIZATION_HPP
44 #define PARTENSOR_MATRICIZATION_HPP
4.5
46 #include "PARTENSOR_basic.hpp"
47 #include "TensorOperations.hpp"
48
49 namespace partensor {
50
           #ifndef DOXYGEN SHOULD SKIP THIS
51
           template<std::size_t _TnsSize>
65
           Eigen::array<int,_TnsSize> permute(std::size_t mode)
66
68
                   Eigen::array<int, _TnsSize> permutation;
                   Eigen::array<int, _TnsSize> permutation, std::iota(permutation.begin(), permutation.end(), 0); // {0, 1, 2, ..., N} // {n, 0, 1,
69
70
               permutation[0] = mode;
       ..., n-1, n+1, ..., N}
for(std::size_t i=1; i <= mode; i++) {
71
                   permutation[i] = i - 1;
73
74
               return permutation;
7.5
           #endif // DOXYGEN_SHOULD_SKIP_THIS
76
78
           inline namespace v1 {
79
101
                     template<int _TnsSize>
102
                    Matrix Matricization( Tensor<_TnsSize> const &tnsX,
103
                                                                std::size_t
                                                                                  const mode )
104
105
                             using Dimensions
                                                                 = typename Tensor<_TnsSize>::Dimensions; //
       Type of @c Eigen Tensor Dimensions.
106
                             const Dimensions& tnsDims = tnsX.dimensions();
                                                                                                   // Eigen
       Array with the lengths of each of Tensor Dimension.
107
                             Tensor<2> matricedTns; // Temporary @c Eigen Tensor in order to keep the
108
       matricized Tensor.
109
                                       permutation = partensor::permute<_TnsSize>(mode);
110
                             \ensuremath{//} Compute the column dimension for the matricized tensor.
111
                             long int newColDim = 1;
                             for(int i=0; i<_TnsSize; ++i)</pre>
112
113
114
                                     if(i!=static_cast<int>(mode))
                                             newColDim *= tnsDims[i];
115
116
117
118
                             // reshape: View of the input tensor that has been reshaped to the specified new
       dimensions.
119
                             // shuffle: A copy of the input tensor whose dimensions have been reordered
       according to the specified permutation.
```

```
120
                             Eigen::array<long int, 2> reshape({static_cast<long int>(tnsDims[mode]),
       newColDim});
121
                             matricedTns = tnsX.shuffle(permutation).reshape(reshape);
122
                             // Map the @c Eigen Tensor to @c Eigen Matrix type.
123
                             return tensorToMatrix(matricedTns, tnsDims[mode], newColDim);
124
                     }
125
126
            } // end namespace v1
127
128
            #ifndef DOXYGEN SHOULD SKIP THIS
            namespace experimental {
129
130
131
                     inline namespace v1 {
132
150
                             template<int _TnsSize>
151
                             Matrix Matricization( Tensor<_TnsSize> const &tnsX,
                                                                    const mode )
152
                                                    std::size_t
153
154
                                     using Dimensions
                                                                = typename Tensor<_TnsSize>::Dimensions; //
       Type of @c Eigen Tensor Dimensions.
155
                                     const Dimensions& tnsDims = tnsX.dimensions();
       Eigen Array with the lengths of each of Tensor Dimension.
156
                                     Tensor<2> matricedTns; // Temporary @c Eigen Tensor in order to keep the
157
       matricized Tensor.
158
                                               permutation = partensor::permute<_TnsSize>(mode);
159
160
                                      // Compute the column dimension for the matricized tensor.
161
                                     long int newColDim = 1;
                                      for(int i=0; i<_TnsSize; ++i)</pre>
162
163
164
                                              if(i!=static_cast<int>(mode))
165
                                                      newColDim *= tnsDims[i];
166
167
168
                                      if constexpr (_TnsSize<4)
169
170
                                              // reshape: View of the input tensor that has been reshaped to
       the specified new dimensions.
171
                                              // shuffle: A copy of the input tensor whose dimensions have
       been reordered according to the specified permutation.
                                              Eigen::array<long int, 2> newshape({tnsDims[mode], newColDim});
172
173
                                              matricedTns = tnsX.shuffle(permutation).reshape(newshape);
174
175
                                      // Map the @c Eigen Tensor to @c Eigen Matrix type.
176
                                              return tensorToMatrix(matricedTns, tnsDims[mode], newColDim);
177
178
                                     else
179
                                              long int matricized_dim = 1;
180
181
                                              for(std::size_t i=1; i < permutation.size()-1; ++i)</pre>
182
183
                                                      matricized_dim *= tnsDims[permutation[i]];
184
                                              Tensor<_TnsSize-1> cubeTns;
185
                                                                 matricedTns(tnsDims[mode], newColDim);
186
                                              Matrix
                                              // Recursive Call for each cube, based on the mode if it is on
187
       the last dimension or not.
188
                                              if (mode<_TnsSize-1)</pre>
189
190
                                                      for(int cubeId=0; cubeId<tnsDims[ TnsSize-1]; cubeId++)</pre>
191
192
                                                              // Get a _TnsSize-1 order hypercube from whole
       tensor.
193
                                                              cubeTns = tnsX.chip(cubeId,_TnsSize-1);
194
                                                              \ensuremath{//} Save the matriced 3D Tensor to matricedTns,
       after returning from the recursive calls.
195
                                                              matricedTns.block(0, cubeId * matricized dim.
       tnsDims[mode], matricized_dim) = Matricization(cubeTns, mode);
196
197
198
                                              else
199
                                                      for(int cubeId=0; cubeId<tnsDims[_TnsSize-2]; cubeId++)</pre>
200
201
202
                                                              // Get a _TnsSize-1 order hypercube from whole
       tensor.
203
                                                              cubeTns = tnsX.chip(cubeId,_TnsSize-2);
204
                                                               // Save the matriced 3D Tensor to matricedTns,
       after returning from the recursive calls.
205
                                                              matricedTns.block(0, cubeId * matricized dim,
       tnsDims[mode], matricized_dim) = Matricization(cubeTns, _TnsSize-2);
206
                                                     }
207
                                              }
208
                                              return matricedTns;
209
                                     }
210
```

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```
211
                     }
212
213
                              template<int _TnsSize>
214
                              Matrix Matricization_3( Tensor<_TnsSize> const &tnsX,
215
                                                                                 std::size t
                                                                                                   const. mode )
216
217
                                      using Dimensions
                                                                 = typename Tensor<_TnsSize>::Dimensions;
218
                                       const Dimensions& tnsDims = tnsX.dimensions();
219
                                      Tensor<2> matricedTns; // Temporary @c Eigen Tensor in order to keep the
       matricized Tensor.
220
                                                permutation = partensor::permute<_TnsSize>(mode);
                                      auto
221
222
                                       long int newColDim = 1;
223
                                       for(int i=0; i<_TnsSize; ++i)</pre>
224
225
                                               if(i!=static_cast<int>(mode))
226
                                                       newColDim *= tnsDims[i];
227
228
                                      Eigen::array<long int, 2> newshape({tnsDims[mode], newColDim});
229
                                      matricedTns = tnsX.shuffle(permutation).reshape(newshape);
230
231
                                       // Map the @c Eigen Tensor to @c Eigen Matrix type.
                                      return tensorToMatrix(matricedTns, tnsDims[mode], newColDim);
2.32
233
234
235
                              template<int _TnsSize>
236
                              Matrix Matricization_4 ( Tensor<_TnsSize> const &tnsX,
237
                                                                                 std::size_t
                                                                                                  const mode )
238
239
                                      using Dimensions
                                                                           = typename
       Tensor< TnsSize>::Dimensions:
240
                                      const Dimensions& tnsDims = tnsX.dimensions();
241
242
                                       Tensor<_TnsSize-1> cubeTns; // Temporary @c Eigen Tensor in order to
       keep the matricized Tensor.
243
                                      auto
                                                          permutation = partensor::permute<_TnsSize>(mode);
244
245
                                       long int newColDim = 1;
246
                                       for(int i=0; i<_TnsSize; ++i)</pre>
247
248
                                               if(i!=static_cast<int>(mode))
249
                                                       newColDim *= tnsDims[i];
250
251
                                       long int matricized_dim = 1;
                                       for(std::size_t i=1; i < permutation.size()-1; ++i)</pre>
253
254
                                               matricized_dim *= tnsDims[permutation[i]];
255
                                      Matrix matricedTns(tnsDims[mode], newColDim);
256
                                      // Recursive Call for each cube, based on the mode if it is on the last
257
       dimension or not.
258
                                       if (mode<_TnsSize-1)
259
260
                                               for(int cubeId=0; cubeId<tnsDims[_TnsSize-1]; cubeId++)</pre>
261
                                                       // Get a _TnsSize-1 order hypercube from whole tensor.
cubeTns = tnsX.chip(cubeId,_TnsSize-1);
262
263
                                                       // Save the matriced 3D Tensor to matricedTns, after
264
       returning from the recursive calls.
265
                                                       matricedTns.block(0, cubeId * matricized_dim,
       tnsDims[mode], matricized_dim) = Matricization_3(cubeTns, mode);
266
                                               }
267
268
                                      else
269
270
                                               for(int cubeId=0; cubeId<tnsDims[_TnsSize-2]; cubeId++)</pre>
271
                                                       // Get a _TnsSize-1 order hypercube from whole tensor.
cubeTns = tnsX.chip(cubeId,_TnsSize-2);
272
273
274
                                                       // Save the matriced 3D Tensor to matricedTns, after
       returning from the recursive calls.
275
                                                       matricedTns.block(0, cubeId * matricized_dim,
       tnsDims[mode], matricized_dim) = Matricization_3(cubeTns, _TnsSize-2);
276
277
278
                                      return matricedIns:
279
280
281
                              template<int TnsSize>
                              Matrix Matricization_5 ( Tensor<_TnsSize> const &tnsX,
282
283
                                                                                 std::size t
                                                                                                   const mode )
284
285
                                      using Dimensions
                                                                 = typename Tensor<_TnsSize>::Dimensions;
286
                                       const Dimensions& tnsDims = tnsX.dimensions();
287
288
                                      Tensor<_TnsSize-1> cubeTns;
289
                                                          permutation = partensor::permute<_TnsSize>(mode);
                                      auto
```

```
long int newColDim = std::accumulate(tnsDims.begin(), tnsDims.end(), 1,
291
       std::multiplies<long int>());
292
                                       newColDim
                                                                    /= tnsDims[mode];
293
294
                                       long int matricized_dim = 1;
295
                                        for(std::size_t i=1; i < permutation.size()-1; ++i)</pre>
296
297
                                                matricized_dim *= tnsDims[permutation[i]];
298
                                       Matrix matricedTns(tnsDims[mode], newColDim);
299
300
                                       // Recursive Call for each cube, based on the mode if it is on the last
       dimension or not.
301
                                        if (mode<_TnsSize-1)
302
303
                                                 for(int cubeId=0; cubeId<tnsDims[_TnsSize-1]; cubeId++)</pre>
304
                                                         // Get a _TnsSize-1 order hypercube from whole tensor.
cubeTns = tnsX.chip(cubeId,_TnsSize-1);
305
306
307
                                                         // Save the matriced 3D Tensor to matricedTns, after
       returning from the recursive calls.
308
                                                         matricedTns.block(0, cubeId * matricized_dim,
       tnsDims[mode], matricized_dim) = Matricization_4(cubeTns, mode);
309
                                                }
310
311
                                       else
312
313
                                                for(int cubeId=0; cubeId<tnsDims[_TnsSize-2]; cubeId++)</pre>
314
315
                                                         // Get a _TnsSize-1 order hypercube from whole tensor.
cubeTns = tnsX.chip(cubeId,_TnsSize-2);
316
317
                                                         // Save the matriced 3D Tensor to matricedTns, after
       returning from the recursive calls.
318
                                                         matricedTns.block(0, cubeId * matricized_dim,
       tnsDims[mode], matricized_dim) = Matricization_4(cubeTns, _TnsSize-2);
319
320
321
                                       return matricedTns;
322
323
324
                               template<int _TnsSize>
                              Matrix Matricization_6( Tensor<_TnsSize> const &tnsX,
325
326
                                                                                   std::size t
                                                                                                      const mode )
327
328
                                       using Dimensions
                                                                   = typename Tensor<_TnsSize>::Dimensions;
329
                                       const Dimensions& tnsDims = tnsX.dimensions();
330
331
                                       Tensor<_TnsSize-1> cubeTns;
                                                            permutation = partensor::permute<_TnsSize>(mode);
332
333
334
                                       long int newColDim = std::accumulate(tnsDims.begin(), tnsDims.end(), 1,
       std::multiplies<long int>());
335
                                       newColDim
                                                          /= tnsDims[mode];
336
                                        long int matricized dim = 1;
337
338
                                        for(std::size_t i=1; i < permutation.size()-1; ++i)</pre>
339
340
                                                matricized_dim *= tnsDims[permutation[i]];
341
342
                                       Matrix matricedTns(tnsDims[mode], newColDim);
                                        // Recursive Call for each cube, based on the mode if it is on the last
343
       dimension or not.
344
                                        if (mode<_TnsSize-1)</pre>
345
346
                                                for(int cubeId=0; cubeId<tnsDims[_TnsSize-1]; cubeId++)</pre>
347
                                                         // Get a _TnsSize-1 order hypercube from whole tensor.
cubeTns = tnsX.chip(cubeId,_TnsSize-1);
348
349
                                                         // Save the matriced 3D Tensor to matricedTns, after
350
       returning from the recursive calls.
351
                                                         matricedTns.block(0, cubeId * matricized_dim,
       tnsDims[mode], matricized_dim) = Matricization_5(cubeTns, mode);
352
353
354
                                       else
355
356
                                                 for(int cubeId=0; cubeId<tnsDims[_TnsSize-2]; cubeId++)</pre>
357
                                                         // Get a _TnsSize-1 order hypercube from whole tensor.
cubeTns = tnsX.chip(cubeId,_TnsSize-2);
358
359
                                                         // Save the matriced 3D Tensor to matricedTns, after
360
       returning from the recursive calls.
                                                         matricedTns.block(0, cubeId * matricized_dim,
361
       tnsDims[mode], matricized_dim) = Matricization_5(cubeTns, _TnsSize-2);
362
363
                                       return matricedIns:
364
```

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```
365
                     }
366
367
                             template<int _TnsSize>
368
                             Matrix Matricization_7( Tensor<_TnsSize> const &tnsX,
369
                                                                                std::size t
                                                                                                  const mode )
370
                             {
371
                                      using Dimensions
                                                                = typename Tensor<_TnsSize>::Dimensions;
372
                                      const Dimensions& tnsDims = tnsX.dimensions();
373
374
                                      Tensor<_TnsSize-1> cubeTns;
                                                         permutation = partensor::permute<_TnsSize>(mode);
375
376
377
                                      long int newColDim = std::accumulate(tnsDims.begin(), tnsDims.end(), 1,
       std::multiplies<long int>());
378
                                      newColDim
                                                                 /= tnsDims[mode];
379
                                      long int matricized_dim = 1;
380
381
                                      for(std::size_t i=1; i < permutation.size()-1; ++i)</pre>
382
383
                                              matricized_dim *= tnsDims[permutation[i]];
384
385
                                      Matrix matricedTns(tnsDims[mode], newColDim);
386
                                      // Recursive Call for each cube, based on the mode if it is on the last
       dimension or not.
387
                                      if (mode<_TnsSize-1)
388
389
                                              for(int cubeId=0; cubeId<tnsDims[_TnsSize-1]; cubeId++)</pre>
390
                                                      // Get a _TnsSize-1 order hypercube from whole tensor.
cubeTns = tnsX.chip(cubeId,_TnsSize-1);
391
392
                                                      // Save the matriced 3D Tensor to matricedTns, after
393
       returning from the recursive calls.
394
                                                      matricedTns.block(0, cubeId * matricized_dim,
       tnsDims[mode], matricized_dim) = Matricization_6(cubeTns, mode);
395
396
397
                                      else
398
399
                                               for(int cubeId=0; cubeId<tnsDims[_TnsSize-2]; cubeId++)</pre>
400
401
                                                       // Get a \_{TnsSize-1} order hypercube from whole tensor.
                                                       cubeTns = tnsX.chip(cubeId,_TnsSize-2);
402
                                                       // Save the matriced 3D Tensor to matricedTns, after
403
       returning from the recursive calls.
404
                                                      matricedTns.block(0, cubeId * matricized_dim,
       tnsDims[mode], matricized_dim) = Matricization_6(cubeTns, _TnsSize-2);
405
                                            }
406
407
                                      return matricedTns:
408
                     }
409
410
                             template<int _TnsSize>
411
                             Matrix Matricization_8 ( Tensor<_TnsSize> const &tnsX,
412
                                                                                std::size t
                                                                                                 const mode )
413
414
                                      using Dimensions
                                                                 = typename Tensor< TnsSize>::Dimensions;
                                      const Dimensions& tnsDims = tnsX.dimensions();
415
416
417
                                      Tensor<_TnsSize-1> cubeTns;
418
                                                         permutation = partensor::permute<_TnsSize>(mode);
419
                                      long int newColDim = std::accumulate(tnsDims.begin(), tnsDims.end(), 1,
420
       std::multiplies<long int>());
421
                                      newColDim
                                                                 /= tnsDims[mode];
422
423
                                      long int matricized_dim = 1;
424
                                      for(std::size_t i=1; i < permutation.size()-1; ++i)</pre>
425
426
                                              matricized dim *= tnsDims[permutation[i]];
427
428
                                      Matrix matricedTns(tnsDims[mode], newColDim);
429
                                      // Recursive Call for each cube, based on the mode if it is on the last
       dimension or not.
430
                                      if (mode<_TnsSize-1)
431
432
                                              for(int cubeId=0; cubeId<tnsDims[_TnsSize-1]; cubeId++)</pre>
433
434
                                                       // Get a _TnsSize-1 order hypercube from whole tensor.
435
                                                       cubeTns = tnsX.chip(cubeId,_TnsSize-1);
                                                      // Save the matriced 3D Tensor to matricedTns, after
436
       returning from the recursive calls.
437
                                                      matricedTns.block(0, cubeId * matricized_dim,
       tnsDims[mode], matricized_dim) = Matricization_7(cubeTns, mode);
438
439
440
                                     else
441
```

```
442
                                             for(int cubeId=0; cubeId<tnsDims[_TnsSize-2]; cubeId++)</pre>
443
                                                      // Get a _TnsSize-1 order hypercube from whole tensor.
444
445
                                                     cubeTns = tnsX.chip(cubeId,_TnsSize-2);
446
                                                     // Save the matriced 3D Tensor to matricedTns, after
       returning from the recursive calls.
447
                                                     matricedTns.block(0, cubeId * matricized_dim,
       tnsDims[mode], matricized_dim) = Matricization_7(cubeTns, _TnsSize-2);
448
449
                                     return matricedIns:
450
451
452
453
                    } // end namespace v1
454
455
                    namespace v2 {
456
466
                            template<typename Tensor >
467
                            typename TensorTraits<Tensor_>::MatrixType Matricization( Tensor_
       &tnsX,
468
                                         std::size_t const mode )
469
                             {
                                     // using DataType
                                                         = typename TensorTraits<Tensor_>::DataType;
470
       Type of @c Eigen Tensor Data (e.g double, float, etc.).
471
                                     constexpr std::size_t TnsSize = TensorTraits<Tensor_>::TnsSize;
472
                                     using Dimensions
                                                                    = typename
       TensorTraits<Tensor_>::Dimensions; // Type of @c Eigen Tensor Dimensions.
473
474
                                     const Dimensions& tnsDims = tnsX.dimensions(); // Eigen Array with the
       lengths of each of Tensor Dimension.
475
                                     Tensor<2>
                                                      matricedTns;
                                                                                     // Temporary @c Eigen
       Tensor in order to keep the matricized Tensor.
476
                                                       permutation = partensor::permute<TnsSize>(mode);
                                     auto
477
478
                                     // Compute the column dimension for the matricized tensor.
479
                                     long int newColDim = 1;
480
                                     for(std::size_t i=0; i<TnsSize; ++i)</pre>
481
482
                                             if(i!=mode)
483
                                                     newColDim *= tnsDims[i];
484
485
486
                                     // reshape: View of the input tensor that has been reshaped to the
       specified new dimensions.
487
                                     // shuffle: A copy of the input tensor whose dimensions have been
       reordered according to the specified permutation.
488
                                     Eigen::array<long int, 2> reshape({tnsDims[mode], newColDim});
                                     matricedTns = tnsX.shuffle(permutation).reshape(reshape);
489
                                     // Map the @c Eigen Tensor to @c Eigen Matrix type.
490
491
                                     return tensorToMatrix(matricedTns, tnsDims[mode], newColDim);
492
493
512
                            template<typename Tensor_>
                             typename TensorTraits<Tensor_>::MatrixType Matricization_rec( Tensor_
513
                                                                                                        const
       &tnsX,
514
                                                 std::size_t const mode )
515
                                     // using DataType
516
                                                          = typename TensorTraits<Tensor_>::DataType;
       // Type of @c Eigen Tensor Data (e.g double, float, etc.).
       using MatrixType = typename TensorTraits<Tensor_>::MatrixType;
// Type of @c Eigen Matrix based on Tensor Type.
517
                                     using Dimensions = typename TensorTraits<Tensor_>::Dimensions;
518
               // Type of @c Eigen Tensor Dimensions.
519
520
                                     static constexpr std::size_t TnsSize = TensorTraits<Tensor_>::TnsSize;
       // Tensor Order.
521
522
                                     const Dimensions& tnsDims
                                                                    = tnsX.dimensions(); // Eigen Array with
       the lengths of each of Tensor Dimension.
523
                                     Tensor<2>
                                                        matricedTns;
                                                                                          // Temporary @c
       Eigen Tensor in order to keep the matricized Tensor.
524
                                                        permutation = partensor::permute<TnsSize>(mode);
                                     auto
525
526
                                     // Compute the column dimension for the matricized tensor.
527
                                     long int newColDim = std::accumulate(tnsDims.begin(), tnsDims.end(), 1,
       std::multiplies<long int>());
528
                                     newColDim
                                                                /= tnsDims[mode];
529
530
                                     if constexpr (TnsSize<4)
531
532
                                             // reshape: View of the input tensor that has been reshaped to
       the specified new dimensions.
533
                                             // shuffle: A copy of the input tensor whose dimensions have
       been reordered according to the specified permutation.
534
                                             Eigen::array<long int, 2> newshape({tnsDims[mode], newColDim});
```

```
535
                                              matricedTns = tnsX.shuffle(permutation).reshape(newshape);
536
537
                                      // Map the @c Eigen Tensor to @c Eigen Matrix type.
538
                                              return tensorToMatrix(matricedTns, tnsDims[mode], newColDim);
539
540
                                      else
541
542
                                              long int matricized_dim = 1;
543
                                              for(std::size_t i=1; i < permutation.size()-1; ++i)</pre>
544
545
                                                      matricized_dim *= tnsDims[permutation[i]];
546
                                              Tensor<TnsSize-1> cubeTns;
547
548
                                                                matricedTns(tnsDims[mode], newColDim);
                                              MatrixType
549
                                              // Recursive Call for each cube, based on the mode if it is on
       the last dimension or not.
550
                                              if (mode < TnsSize-1)
551
552
                                                       for(int cubeId=0; cubeId<tnsDims[TnsSize-1]; cubeId++)</pre>
553
                                                       {
554
                                                               // Get a TnsSize-1 order hypercube from whole
       tensor.
555
                                                               cubeTns = tnsX.chip(cubeId, TnsSize-1);
556
                                                               // Save the matriced 3D Tensor to matricedTns,
       after returning from the recursive calls.
557
                                                              matricedTns.block(0, cubeId * matricized_dim,
       tnsDims[mode], matricized_dim) = Matricization_rec(cubeTns, mode);
558
559
560
                                              else
561
562
                                                       for(int cubeId=0; cubeId<tnsDims[TnsSize-2]; cubeId++)</pre>
563
564
                                                               // Get a TnsSize-1 order hypercube from whole
       tensor.
565
                                                               cubeTns = tnsX.chip(cubeId, TnsSize-2);
566
                                                               // Save the matriced 3D Tensor to matricedTns,
       after returning from the recursive calls.
567
                                                               matricedTns.block(0, cubeId * matricized_dim,
       tnsDims[mode], matricized_dim) = Matricization_rec(cubeTns, TnsSize-2);
568
569
                                              return matricedTns:
570
571
572
573
574
575
                     } // end namespace v2
576
577
      } // end namespace experimental
      #endif // DOXYGEN_SHOULD_SKIP_THIS
579
580 } // end namespace partensor
581
582 #endif // PARTENSOR MATRICIZATION HPP
```

8.41 MTTKRP.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
#include "PartialKhatriRao.hpp"
#include <omp.h>
```

Functions

- template<std::size_t_TnsSize, typename Dimensions >
 void mttkrp (Dimensions const &tnsDims, std::array< Matrix, _TnsSize > const &factors, Matrix const &tns←
 _mat, std::size_t const mode, int const num_threads, Matrix &result)
- template<std::size_t_TnsSize>
 void mttkrp (std::array< Matrix, _TnsSize > const &factors, Matrix const &tns_mat, int const &mode, Matrix &rao, Matrix &result)

8.41.1 Detailed Description

Implements the Matricized Tensor times Khatri Rao Product.

8.41.2 Function Documentation

8.41.2.1 mttkrp() [1/2]

Computes Matricized Tensor Times Khatri-Rao Product with the use of OpenMP.

Template Parameters

_TnsSize	Tensor Order.
Dimensions	Array type containing the Tensor dimensions.

Parameters

tnsDims	[in] Stl array containing the Tensor dimensions, whose length must be same as the Tensor order.	
factors	[in] An stl array with the factors.	
tns_mat	[in] Matricization of the Tensor based on mode.	
mode	[in] The dimension where the tensor was matricized and the MTTKRP will be computed.	
num_threads	[in] The number of available threads, defined by the environmental variable <code>OMP_NUM_THREADS</code> .	
result	[in/out] The result matrix of the multiplication of the matricized tensor and the Khatri-Rao product.	

8.41.2.2 mttkrp() [2/2]

```
void partensor::v1::mttkrp (
          std::array< Matrix, _TnsSize > const & factors,
          Matrix const & tns_mat,
          int const & mode,
          Matrix & krao,
          Matrix & result )
```

Computes the "Partial" Khatri-Rao product and the Matricized Tensor Khatri-Rao Product (MTTKRP). More specifically, computes the Khatri-Rao product for all factors apart from factors[mode] and use it to finally calculate the MTTKRP.

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Template Parameters

_TnsSize	Size of the factors array.
----------	----------------------------

Parameters

factors	[in] An stl array with the factors.	
tns_mat	tns_mat [in] Matricization of the Tensor based on mode.	
mode	[in] The dimension where the tensor was matricized and the MTTKRP will be computed.	
krao	[in,out] The result Khatri-Rao product for the factors excluding the mode factor.	
result	[in/out] The result matrix of the multiplication of the matricized tensor and the Khatri-Rao product.	

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Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
23 #ifndef PARTENSOR_TENSOR_KHATRIRAO_PRODUCT_HPP
24 #define PARTENSOR_TENSOR_KHATRIRAO_PRODUCT_HPP
26 #include "PARTENSOR_basic.hpp"
27 #include "PartialKhatriRao.hpp"
28 #include <omp.h>
29
30 // #define EIGEN_DONT_PARALLELIZE
31 // #define NUM_SOCKETS
32 #define STATIC_SCHEDULE_CHUNK_SIZE 1
33 /\star -- Declare custom reduction of variable_type : Matrix -- \star/
34 #pragma omp declare reduction(sum
                                : Eigen::MatrixXd
35
                                 : omp_out = omp_out + omp_in) \
36
      initializer(omp_priv = Eigen::MatrixXd::Zero(omp_orig.rows(), omp_orig.cols()))
38
39 namespace partensor {
40
    inline namespace v1 {
41
42
       template<std::size_t _TnsSize>
60
       void mttkrp(std::array<Matrix,_TnsSize> const &factors,
62
                   Matrix
                                                const &tns_mat,
63
                   int
                                                const &mode,
64
                   Matrix
                                                      &krao.
65
                   Matrix
                                                      &result)
66
                         = PartialKhatriRao(factors, mode);
        result.noalias() = tns_mat * krao;
68
69
70
71
72
       * Get number of threads, defined by the environmental variable $(OMP_NUM_THREADS).
73
74
       inline int get_num_threads()
7.5
76
        int threads;
77
         #pragma omp parallel
78
79
          threads = omp_get_num_threads();
81
         return threads;
82
83
        template <std::size_t _TnsSize, typename Dimensions>
void mttkrp(Dimensions const &tnsDi
102
103
                                                const &tnsDims,
104
                    std::array<Matrix,_TnsSize> const &factors,
105
                    Matrix
                                        const &tns_mat,
106
                    std::size_t
                                                const mode,
107
                    int.
                                                const num_threads,
108
                    Matrix
                                                      &result)
109
110
          #ifndef EIGEN_DONT_PARALLELIZE
```

```
111
                         Eigen::setNbThreads(1);
112
113
114
                  constexpr std::size_t NUM_SOCKETS = 1;
                                                        inner_num_threads = num_threads / NUM_SOCKETS;
115
                  std::size_t
                  if (inner_num_threads < 1)</pre>
116
117
                     inner_num_threads = 1;
118
                  const int rank = factors[0].cols();
std::size_t last_mode = (mode == _TnsSize-1)
std::size_t first_mode = (mode == 0) ? 1 : 0;
119
120
                                                                                 _TnsSize-1) ? (_TnsSize - 2) : (_TnsSize - 1);
121
122
123
                  result = Matrix::Zero(tnsDims[mode], rank);
124
125
                  // dim = I_(1) * ... * I_(mode-1) * I_(mode+1) * ... * I_(N)
126
                  long int dim = 1;
                  for(std::size_t i=0; i<_TnsSize; ++i)</pre>
127
128
129
                     if(i!=mode)
130
                        dim *= tnsDims[i];
131
132
                  // \ I\_(first\_mode+1) \ x \ I\_(first\_mode+2) \ x \ \dots \ x \ I\_(last\_mode), \ where \ <I\_(first\_mode)> \ \#rows \ of \ the \ Additional to the property of the state of the property of the pro
            starting factor.
133
                                                                          = static cast<int>(dim / static cast<long
                 int num of blocks
            int>(tnsDims[first_mode]));
134
                  int numOfBlocks_div_NumSockets = num_of_blocks / NUM_SOCKETS;
                  std::array<int, _TnsSize-2> rows_offset;
135
136
137
                   for (int i = static_cast<int>(_TnsSize - 3), j = last_mode; i >= 0; i--, j--)
138
139
                      if (j == static_cast<int>(mode))
140
                      {
141
                        j--;
142
143
                      if (i == static_cast<int>(_TnsSize - 3))
144
145
                        rows offset[i] = num of blocks / tnsDims[j];
146
147
                     else
148
149
                         rows_offset[i] = rows_offset[i + 1] / tnsDims[j];
150
                     }
151
                 }
152
153
                  // --- If Factors are Transposed ---
154
                  // omp_set_nested(1);
155
                   // #pragma omp parallel for num_threads(NUM_SOCKETS) proc_bind(spread)
156
                  // for (std::size_t sock_id=0; sock_id<NUM_SOCKETS; sock_id++)</pre>
157
158
                          #pragma omp parallel for reduction(sum: result) schedule(static, STATIC SCHEDULE CHUNK SIZE)
            num_threads(inner_num_threads) proc_bind(close)
159
                          for (std::size_t block_idx = sock_id * numOfBlocks_div_NumSockets; block_idx < (sock_id + 1)
             * numOfBlocks_div_NumSockets + (sock_id + 1 == NUM_SOCKETS) * (num_of_blocks % NUM_SOCKETS);
            block_idx++)
160
161
                              // Compute Kr = KhatriRao(A (last mode)(l,:), A (last mode-1)(k,:), ..., A (2)(j,:))
                               // Initialize vector Kr as Kr = A_(last_mode)(1,:)
162
163
                               Matrix Kr(rank,1);
164
                               Kr = factors[last_mode].col((block_idx / rows_offset[_TnsSize - 3]) % tnsDims[last_mode]);
165
                               Matrix PartialKR(rank, tnsDims[first_mode]);
166
                               // compute "partial" KhatriRao as a recursive Hadamard Product : Kr = Kr \cdot A_(j) (\dots, :) for (std::size_t i = _TnsSize - 4, j = last_mode - 1; i >= 0; i--, j--)
167
168
169
170
                                  if (j == mode)
171
172
                                     j--;
173
174
                                  Kr = (factors[j].col((block_idx / rows_offset[i]) % tnsDims[j])).cwiseProduct(Kr);
175
176
                  //
177
                               // Compute block of KhatriRao, using "partial" vector Kr and first Factor A_(first_mode),
            as : KhatriRao(Kr, A_(first_mode)(:,:))
178
                              for (int col = 0; col < tnsDims[first_mode]; col++)</pre>
179
180
                                  PartialKR.col(col) = ((factors[first_mode].col(col)).cwiseProduct(Kr));
181
                  //
182
                               result.noalias() \ += \ tns\_mat.block(0, \ block\_idx \ * \ tnsDims[first\_mode], \ tnsDims[mode],
183
            tnsDims[first_mode]) * PartialKR.transpose();
184
                 //
                           }
185
                  // #ifndef EIGEN_DONT_PARALLELIZE
186
187
                              Eigen::setNbThreads(num_threads);
188
                  // #endif
189
190
                  omp set nested(1);
```

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```
191
          #pragma omp parallel for num_threads(NUM_SOCKETS) proc_bind(spread)
192
          for (std::size_t sock_id=0; sock_id<NUM_SOCKETS; sock_id++)</pre>
193
194
            #pragma omp parallel for reduction(sum: result) schedule(static, STATIC_SCHEDULE_CHUNK_SIZE)
       195
       numOfBlocks_div_NumSockets + (sock_id + 1 == NUM_SOCKETS) * (num_of_blocks % NUM_SOCKETS);
       block_idx++)
196
            // for (int block_idx = 0; block_idx < num_of_blocks; block_idx++)</pre>
197
              \label{eq:compute Kr = KhatriRao(A_(last_mode)(l,:), A_(last_mode-1)(k,:), ..., A_(2)(j,:))} \\
198
              // Initialize vector Kr as Kr = A_(last_mode)(1,:)
199
200
              Matrix Kr(1, rank);
              Kr = factors[last_mode].row((block_idx / rows_offset[_TnsSize - 3]) % tnsDims[last_mode]);
201
202
              Matrix PartialKR(tnsDims[first_mode], rank);
203
              // compute "partial" KhatriRao as a recursive Hadamard Product : Kr = Kr .* A_(j) (...,:)
              for (int i = static_cast<int>(_TnsSize - 4), j = last_mode - 1; i >= 0; i--, j--)
204
205
              {
206
                if (j == static_cast<int>(mode))
207
               {
208
                 j--;
209
210
                Kr = (factors[j].row((block_idx / rows_offset[i]) % tnsDims[j])).cwiseProduct(Kr);
211
212
213
              // Compute block of KhatriRao, using "partial" vector Kr and first Factor A_(first_mode), as :
       KhatriRao(Kr, A_(first_mode)(:,:))
21/
              for (int row = 0; row < tnsDims[first_mode]; row++)</pre>
215
              {
216
               PartialKR.row(row) = ((factors[first mode].row(row)).cwiseProduct(Kr));
217
218
              result.noalias() += tns_mat.block(0, block_idx * tnsDims[first_mode], tnsDims[mode],
219
       tnsDims[first_mode]) * PartialKR;
220
          }
221
          #ifndef EIGEN_DONT_PARALLELIZE
222
223
             Eigen::setNbThreads(num_threads);
224
          #endif
225
226
        // trasposed_v
227
        // Serial (using std::array for tns_dimensions)
228
229
        template<std::size_t _TnsSize>
        void SparseMTTKRP(const std::array<int, _TnsSize>
230
                                                             &tns dimensions,
231
                          const SparseMatrix
                                                             &sparse_tns,
232
                          const std::array<Matrix, _TnsSize> &factors,
233
                          const int
                                                              rank.
234
                          const std::array<int, _TnsSize-1>
                                                               &offsets.
235
                          const int
                                                              last mode,
236
                          const int
                                                              cur_mode,
237
                                                             &MTTKRP)
238
239
          Matrix temp_R_1(rank, 1);
240
          Matrix MTTKRP_col(rank, 1);
241
242
          for (long int i = 0; i < sparse_tns.outerSize(); ++i)</pre>
243
244
           MTTKRP_col = Matrix::Zero(rank, 1);
245
            for (typename SparseMatrix::InnerIterator it(sparse_tns, i); it; ++it)
246
247
              temp_R_1 = Matrix::Ones(rank, 1);
248
              int row;
249
              // Select rows of each factor an compute the respective row of the Khatri-Rao product.
250
              for (int mode_i = last_mode, kr_counter = statio_cast<int>(_TnsSize) - 2; mode_i >= 0 &&
       kr_counter >= 0; mode_i--)
2.51
              {
252
253
                if (mode i == cur mode)
               {
255
                 continue;
256
2.57
                        = ((it.row()) / offsets[kr_counter]) % (tns_dimensions[mode_i]);
                temp_R_1 = temp_R_1.cwiseProduct(factors[mode_i].col(row));
258
259
                kr counter -- ;
260
261
              // Subtract from the previous row the respective row of W, according to relation (9).
262
              // MTTKRP.row(it.col()) -= it.value() * temp_R_1;
              MTTKRP_col -= it.value() * temp_R_1;
263
2.64
265
            MTTKRP.col(i) = MTTKRP col;
266
         }
267
268
269
        // Parallel OpenMP (using std::array for tns_dimensions)
270
        template<std::size_t _TnsSize>
271
        void SparseMTTKRP_omp(const std::array<int, _TnsSize>
                                                               &tns dimensions.
```

```
const SparseMatrix
                                                                   &sparse_tns,
273
                               const std::array<Matrix, _TnsSize> &factors,
                                                                     rank,
274
                               const int
275
                               const std::array<int, _TnsSize-1>
                                                                      &offsets.
276
                               const int
                                                                     last mode,
277
                               const int
                                                                     cur mode.
278
                               Matrix
                                                                    &MTTKRP)
279
280
          Matrix temp_R_1(rank, 1);
281
          Matrix MTTKRP_col(rank, 1);
282
283
          #pragma omp for schedule(dynamic) nowait
          for (long int i = 0; i < sparse_tns.outerSize(); ++i)</pre>
284
285
286
            MTTKRP_col = Matrix::Zero(rank, 1);
287
            for (typename SparseMatrix::InnerIterator it(sparse_tns, i); it; ++it)
288
289
              temp R 1 = Matrix::Ones(rank, 1);
290
              long int row;
291
              // Select rows of each factor an compute the respective row of the Khatri-Rao product.
              for (int mode_i = last_mode, kr_counter = static_cast<int>(_TnsSize) - 2; mode_i >= 0 &&
292
       kr_counter >= 0; mode_i--)
293
              {
294
295
                if (mode_i == cur_mode)
296
                {
297
298
                         = ((it.row()) / offsets[kr_counter]) % (tns_dimensions[mode_i]);
299
                row
                temp_R_1 = temp_R_1.cwiseProduct(factors[mode_i].col(row));
300
301
                kr counter --:
302
303
              ^{\prime\prime} / Subtract from the previous row the respective row of W, according to relation (9).
304
               // MTTKRP.row(it.col()) -= it.value() * temp_R_1;
              MTTKRP_col -= it.value() * temp_R_1;
305
306
307
            MTTKRP.col(i) = MTTKRP col;
308
309
310
311
        // Parallel (using std::vector for tns_dimensions)
312
        template<std::size_t _TnsSize>
        void SparseMTTKRP(const std::vector<std::vector<int> &tns dimensions.
313
                           const std::array<int, _TnsSize>
314
                                                                 &fiber_rank,
                                                                 &sparse_tns,
315
                           const SparseMatrix
316
                           const std::array<Matrix, _TnsSize>
317
                           const int
                                                                  rank,
318
                           const std::array<int, _TnsSize-1>
                                                                 &offsets,
319
                           const int
                                                                  last mode,
320
                           const int
                                                                  cur mode.
321
                           Matrix
                                                                 &MTTKRP)
322
323
          Matrix temp_R_1(rank, 1);
324
          Matrix MTTKRP_col(rank, 1);
325
326
          for (long long int i = 0; i < sparse tns.outerSize(); ++i)</pre>
327
328
            MTTKRP col.setZero();
            for (typename SparseMatrix::InnerIterator it(sparse_tns, i); it; ++it)
329
330
331
              temp R 1 = Matrix::Ones(rank, 1);
332
              long long int row;
333
              // Select rows of each factor an compute the respective row of the Khatri-Rao product.
               for (int mode_i = last_mode, kr_counter = static_cast<int>(_TnsSize) - 2; mode_i >= 0 &&
334
       kr_counter >= 0; mode_i--)
335
336
                if (mode_i == cur_mode)
337
                {
338
                  continue:
339
340
                         = ((it.row()) / offsets[kr_counter]) %
       (tns_dimensions[mode_i][fiber_rank[mode_i]]);
341
                temp_R_1 = temp_R_1.cwiseProduct(factors[mode_i].col(row));
342
343
                kr counter --:
344
345
               // Subtract from the previous row the respective row of W, according to relation (9).
346
              MTTKRP_col -= it.value() * temp_R_1;
347
348
            MTTKRP.col(i) = MTTKRP col:
349
350
351
352
      } // end namespace v1
353
354
      namespace v2 // std_v
355
```

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```
356
        // Serial (using std::array for tns_dimensions)
357
        template<std::size_t _TnsSize>
358
        void SparseMTTKRP(const std::array<int, _TnsSize>
                                                               &tns_dimensions,
359
                          const SparseMatrix
                                                                &sparse_tns,
360
                          const std::array<Matrix, _TnsSize> &factors,
361
                           const int
                                                                 rank.
362
                           const std::array<int, _TnsSize>
                                                                &offsets,
363
                           const int
364
                           const int
                                                                 cur_mode,
365
                           Matrix
                                                                &MTTKRP)
366
367
          Matrix temp 1 R(1, rank);
          Matrix MTTKRP_row(1, rank);
368
369
370
          MTTKRP.setZero();
371
          for (long int i = 0; i < sparse_tns.outerSize(); ++i)</pre>
372
373
374
            MTTKRP_row = Matrix::Zero(1, rank);
375
            for (typename SparseMatrix::InnerIterator it(sparse_tns, i); it; ++it)
376
377
              temp_1_R = Matrix::Ones(1, rank);
378
              int row;
              \ensuremath{//} Select rows of each factor an compute the respective row of the Khatri-Rao product.
379
              for (int mode_i = last_mode, kr_counter = static_cast<int>(_TnsSize) - 2; mode_i >= 0 &&
380
       kr_counter >= 0; mode_i--)
381
              {
382
383
                if (mode_i == cur_mode)
384
                {
385
                  continue:
386
387
                         = ((it.row()) / offsets[kr_counter]) % (tns_dimensions[mode_i]);
388
                temp_1_R = temp_1_R.cwiseProduct(factors[mode_i].row(row));
                kr_counter--;
389
390
              . // Subtract from the previous row the respective row of W, according to relation (9).
391
              MTTKRP_row -= it.value() * temp_1_R;
392
393
394
            MTTKRP.row(i) = MTTKRP_row;
395
          }
        1
396
397
398
        // Parallel (using std::vector for tns_dimensions)
        template<std::size_t _TnsSize>
399
400
        void SparseMTTKRP(const std::vector<int>
                                                               &tns_dimensions,
401
                          const std::array<int, _TnsSize>
                                                               &fiber_rank,
402
                           const SparseMatrix
                                                                &sparse tns,
403
                           const std::array<Matrix, _TnsSize> &factors,
404
                           const int
                                                                 rank.
405
                           const std::array<int, _TnsSize>
                                                               &offsets,
406
                           const int
407
                           const int
                                                                 cur_mode,
408
                          Matrix
                                                               &MTTKRP)
409
410
          Matrix temp 1 R(1, rank);
          Matrix MTTKRP_row(1, rank);
411
412
413
          MTTKRP.setZero();
414
415
          for (long int i = 0; i < sparse tns.outerSize(); ++i)</pre>
416
417
            MTTKRP_row = Matrix::Zero(1, rank);
            for (typename SparseMatrix::InnerIterator it(sparse_tns, i); it; ++it)
418
419
420
              temp_1_R = Matrix::Ones(1, rank);
421
              int row;
              // Select rows of each factor an compute the respective row of the Khatri-Rao product.
422
              for (int mode_i = last_mode, kr_counter = static_cast<int>(_TnsSize) - 2; mode_i >= 0 &&
423
       kr_counter >= 0; mode_i--)
424
425
426
                if (mode_i == cur_mode)
427
                {
428
                  continue;
429
430
                         = ((it.row()) / offsets[kr_counter]) % (tns_dimensions[fiber_rank[mode_i]]);
431
                temp_1_R = temp_1_R.cwiseProduct(factors[mode_i].row(row));
                kr_counter--;
432
433
              , // Subtract from the previous row the respective row of W, according to relation (9).
434
435
              MTTKRP_row -= it.value() * temp_1_R;
436
437
            MTTKRP.row(i) = MTTKRP_row;
438
         }
439
440
```

```
441 } // end namespace v2
442
443 } // end namespace partensor
444
445 #endif // PARTENSOR_TENSOR_KHATRIRAO_PRODUCT_HPP
```

8.43 NesterovMNLS.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
#include "MTTKRP.hpp"
```

Functions

- void ComputeSVD (Matrix const &mat, double &L, double &mu) SVD decomposition of a Matrix.
- void GLambda (double mu, double &L, double &lambda, double &q)
- void NesterovMNLS (Matrix const &mat1, Matrix const &mat2, double const delta_1, double const delta_2, Matrix &res)
- double UpdateAlpha (double const alpha, double const q)

8.43.1 Detailed Description

Implementation of the Nesterov's (Accelerated Gradient) algorithm with nonnegative constraints. It also provides, supporting functions for Nesterov's algorithm.

8.43.2 Function Documentation

8.43.2.1 ComputeSVD()

SVD decomposition of a Matrix.

Computes the svd decomposition of an Matrix with Jacobi's implementation from Eigen.

Parameters

mat	[in] The Matrix to be decomposed.
L	[in,out] The maximum singular value from the svd (returned).
mu	[in,out] The minimum singular value from the svd (returned).

8.43.2.2 GLambda()

 $\label{lem:computes necessary quantities for {\tt NesterovMNLS} \ (Nesterov\ matrix-nonnegative-least-squares)\ algorithm.$

Parameters

ти	[in] The minimum singular value from the svd (computed in ComputeSVD).	
L	[in,out] The maximum singular value from the svd (computed in ComputeSVD).	
lambda	ambda [in,out] Normalization parameter.	
q	[in,out] Inverse of condition number of the problem used in UpdateAlpha.	

8.43.2.3 NesterovMNLS()

Nesterov's algorithm with no-negative constraints and proximal term.

Let X belongs in R with dimensions m x n, A belongs in R with dimensions m x r, B belongs in R with dimensions n x r and consider the minimization problem $0.5*Frobenius_norm(X-AB')^2$. We can use the following function in order to solve this problem.

Parameters

mat1	[in] The covariance Matrix B'*B.
mat2	[in] A Matrix containing ther resultt of -(X*B).
delta↔ _1	[in] If Y is the updated matrix at each iteration, then $delta_1$ is the maximum tolerance for the value $abs(gradient(Y).*Y)$.
delta⊷	[in] If Y is the updated matrix at each iteration, then delta_2 is the minimum tolerance for the value
_2	gradient(Y).
res	[in,out] The result Matrix from Nesterov's algorithm.

8.43.2.4 UpdateAlpha()

```
double partensor::v1::UpdateAlpha ( \mbox{double const $alpha$,} \mbox{double const $q$ ) [inline]}
```

Computes the interpolation quantity for NesterovMNLS (Nesterov minimum-nonnegative-least-squares) algorithm.

Parameters

alpha	[in] Starting value for interpolation.
q	[in] Inverse of condition number of the problem used in <code>NesterovMNLS</code> .

Returns

The interpolation quantity.

8.44 NesterovMNLS.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
                                              *********
16 /**************
25 #ifndef PARTENSOR_NESTEROV_MNLS_HPP
26 #define PARTENSOR_NESTEROV_MNLS_HPP
28 #include "PARTENSOR_basic.hpp"
29 #include "MTTKRP.hpp"
30
31 namespace partensor
32 {
33
34
            inline namespace v1 {
4.5
                     void ComputeSVD( Matrix const &mat,
                                                         double
46
                                                                        &L.
47
                                                          double
                                                                        &mu )
48
49
                              Eigen::JacobiSVD<Matrix> svd(mat, Eigen::ComputeThinU | Eigen::ComputeThinV);
50
                              L = svd.singularValues().maxCoeff();
                              mu = svd.singularValues().minCoeff();
51
52
                      }
53
                     void ComputeEIG(Matrix const &mat,
                                                  &L,
                                                         double
57
                              Eigen::EigenSolver<Matrix> eig(mat);
L = (eig.eigenvalues().real()).maxCoeff();
mu = (eig.eigenvalues().real()).minCoeff();
58
59
60
61
                     inline void GLambda ( double mu,
7.5
                                                                   double &L,
double &lambda,
76
77
                                                                   double &q
78
79
                              q = mu/L;
81
                               if (1/q>1e6)
                                       lambda = 10 * mu;
82
                              else if (1/q>1e3)
83
84
                                       lambda = mu;
                              else
                                      lambda = mu/10;
87
                              L += lambda;
mu += lambda;
88
89
                              q = mu/L;
90
91
```

```
103
                      inline double UpdateAlpha( double const alpha,
104
                                                                          double const q
105
106
                              double a, b, c, D;
107
                              a = 1;
108
                              b = alpha*alpha - q;
109
                              c = -alpha*alpha;
110
                              D = b*b - 4*a*c;
111
112
                              return (-b+sqrt(D))/2;
                      }
113
114
                      void TuneLambda (const double &L,
115
116
                                       double
                                                    &lambda,
117
                                                         const double &ratio)
118
                               // if(ratio < 1)
119
                              // {
//
120
121
                                       lambda = 0.01;
122
                               // }
123
                               // else
124
                               // {
                                       lambda = (L \star ratio) / (1 - ratio);
125
126
127
                               lambda = L/ratio;
128
                      }
129
130
                      // Returns maximum eigenvalue L of square matrix mat
131
                      inline double PowerMethod( Matrix &mat, const double epsilon)
132
133
                              Matrix x_init = Matrix::Random(mat.cols(),1);
                              Matrix x_new = x_init;
Matrix Ax = x_init;
134
135
136
                              double norm_Ax;
137
                              double lambda_max = 0;;
138
139
                              int iter = 0;
140
                              int MAX_ITER = 1e+4;
141
142
                              while (1)
143
                                       Ax.noalias() = mat * x_init;
144
                                       norm Ax = Ax.norm();
145
                                       x_{new.noalias()} = 1/(norm_Ax + 1e-12) * Ax;
146
147
148
149
                                       if ((x_new - x_init).norm() <= epsilon || iter >= MAX_ITER)
150
                                                lambda_max = (x_new.transpose() * (mat * x_new))(0);
151
152
                                                break:
153
154
155
                                       x_init = x_new;
156
                                       iter++;
157
158
                              return lambda_max;
160
161
181
                      void NesterovMNLS ( Matrix const &matl,
                                                            Matrix const &mat2,
182
                                                            double const delta_1, double const delta_2,
183
184
185
                                                                          &res
                                                            Matrix
186
187
                              const int max_inner = 50;
188
189
                               int m
                                       = res.rows();
190
                                        = res.cols();
                              int r
                               int iter = 0;
191
192
                              double L, mu, lambda, q, alpha, new_alpha, beta;
193
                              Matrix A(m, r);
Matrix Y(m, r);
194
195
                              Matrix new_A(m, r);
196
197
                               Matrix grad_Y(m, r);
                              Matrix _mat1 = mat1;
Matrix _mat2 = mat2;
198
199
                              Matrix Zero_Matrix = Matrix::Zero(m, r);
200
201
                              ComputeSVD (mat1, L, mu);
202
203
                              GLambda (mu, L, lambda, q);
204
205
                              _mat1 += lambda * Matrix::Identity(r, r);
206
                              _{mat2} += lambda * res;
                               // q
2.07
                                          = mu/L;
                              alpha = 1;
208
```

```
209
                                         = res;
210
                                         = res;
211
212
                             while(1)
213
214
                                      grad_Y
                                                                 = - mat2;
                                                                               // |
// | grad_Y = W + Y *
215
                                      grad_Y.noalias() += Y * _mat1;
       Z.transpose();
216
217
                                      if ((grad_Y.cwiseProduct(Y).cwiseAbs().maxCoeff() <= delta_1 &&</pre>
       218
                                                      break:
219
220
                                             = (Y - grad_Y/L).cwiseMax(Zero_Matrix);
221
222
                                      // if ( ( (new_A-Y).norm()/Y.norm() \le delta_1 ) || (iter >= max_inner))
223
                                             break;
224
                                      new_alpha = UpdateAlpha(alpha, q);
beta = alpha * (1 - alpha) / (alpha*alpha + new_alpha);
225
226
227
                                          = (1 + beta) * new_A - beta * A;
= new_A;
228
                                      Α
229
                                      alpha = new_alpha;
230
231
                                      iter++;
232
233
                             res = A;
234
                     }
235
                     // GTC Serial
236
237
                     // transposed v
238
                     template<std::size_t _TnsSize>
239
                     void NesterovMNLS (Matrix
240
                                                         std::array<Matrix, _TnsSize>
                                                                                             &factors,
241
                                                         std::array<int, _TnsSize> const &tns_dimensions,
242
                                                         SparseMatrix
                                                                                      const &tns_spMat,
                               std::array<int, _TnsSize-1> const &offsets, int const
243
                                                              const
244
                                                                                              max_nest_iter,
245
                                                         double const
                                                                                              ratio,
246
                                                         int const
                                                                                               cur_mode,
247
                                                         Constraint const
                                                                                               constraint_i,
                                                                                             &MTTKRP_T)
                                                        Matrix
2.48
249
250
                             int m = factors[cur_mode].cols();
251
                             int r = factors[cur_mode].rows();
252
                             double L, mu, q, alpha, new_alpha, beta, lambda;
253
                             int iter = 0;
254
255
                             Matrix grad_Y(r, m);
                             Matrix Y(r, m);
256
                             Matrix new_A(r, m);
257
258
                             Matrix A(r, m);
259
                             Matrix Zero_Matrix = Matrix::Zero(r, m);
260
261
                             ComputeEIG(mat1, L, mu);
262
263
                             lambda = ratio;
264
                             L = L + lambda;
                             q = lambda / L;
265
266
                             alpha = 1;
2.67
268
                             A = factors[cur mode];
269
                              Y = factors[cur_mode];
270
271
                             int last_mode = (cur_mode == static_cast<int>(_TnsSize) - 1) ?
       static_cast<int>(_TnsSize) - 2 : static_cast<int>(_TnsSize) - 1;
2.72
273
                             Matrix temp_R_1(r, 1);
Matrix temp_col = Matrix::Zero(r, 1);
274
275
                             while (1)
276
2.77
                                      grad_Y.setZero();
278
279
                                      if (iter >= max_nest_iter)
280
                                      {
281
                                             break:
282
283
                                      // Compute grad_Y
284
285
                                      for (long int i = 0; i < tns_spMat.outerSize(); ++i)</pre>
286
287
                                              temp_col.setZero();
288
                                              for (SparseMatrix::InnerIterator it(tns_spMat, i); it; ++it)
289
290
                                                       temp_R_1 = Matrix::Ones(r, 1);
                                                      \ensuremath{//} Select rows of each factor an compute the respective
291
       row of the Khatri-Rao product.
```

```
292
                                                         for (int mode_i = last_mode, kr_counter =
        static_cast<int>(_TnsSize) - 2; mode_i >= 0 && kr_counter >= 0; mode_i--)
293
294
                                                                  if (mode_i == cur_mode)
295
296
                                                                          continue:
297
298
                                                                  long int row;
299
                                                                         = ((it.row()) / offsets[kr_counter]) %
        (tns dimensions[mode i]);
300
                                                                 temp_R_1 =
       temp R 1.cwiseProduct(factors[mode i].col(row));
301
                                                                 kr_counter--;
302
303
                                                         // Computation of row of Z according the relation (10)
       of the paper.
                                                         temp\_col += (temp\_R\_1.transpose() * Y.col(i))(0) *
304
       temp_R_1;
305
306
                                                grad_Y.col(i) = temp_col;
307
308
                                       // Add proximal term.
309
                                       grad_Y += MTTRRP_T + lambda * Y;
if (constraint_i == Constraint::unconstrained)
310
311
312
313
                                                new_A = (Y - grad_Y / L);
314
                                       else // Use projection
315
316
                                                new_A = (Y - grad_Y / L).cwiseMax(Zero_Matrix);
317
318
319
320
                                       new_alpha = UpdateAlpha(alpha, q);
321
                                                  = alpha * (1 - alpha) / (alpha * alpha + new_alpha);
322
323
                                       Y = (1 + beta) * new_A - beta * A;
324
325
                                       // Update Y
326
327
                                             = new_A;
                                       alpha = new_alpha;
328
329
                                       iter++:
330
331
                               factors[cur_mode] = A;
332
333
                      }
334
                      // OpenMP
335
336
                      template<std::size t TnsSize>
337
                      void NesterovMNLS (Matrix
                                                                               &mat1,
338
                                                           std::array<Matrix, _TnsSize>
                                                                                                 &factors,
339
                                                           std::array<int, _TnsSize>
                                                                                         const &tns_dimensions,
340
                                                           SparseMatrix
                                                                                          const &tns_spMat,
341
                                 const std::array<int, _TnsSize-1>
                                                                         &offsets,
342
                                                           Matrix
                                                                                                 &Υ,
343
                                                                                                  max_nest_iter,
                                                           int
344
                                                           double const
                                                                                                  ratio,
345
                                                           int
                                                                const
                                                                                                  cur_mode,
                                                                                                  constraint_i,
346
                                                           Constraint const
                                                                                                 &MTTKRP_T)
347
                                                           Matrix
348
349
                               int r = factors[cur_mode].rows();
                              double L, mu, q, alpha, new_alpha, beta, lambda; int iter = 0;
350
351
352
                              long int row;
353
354
                              Matrix new_A_vec(r, 1);
Matrix Zero_Vec = Matrix::Zero(r, 1);
355
356
357
                              ComputeEIG(mat1, L, mu);
358
                              lambda = ratio;
L = L + lambda;
359
360
                              q = lambda / L;
361
362
                              alpha = 1;
363
364
                               #pragma omp master
365
                               Y = factors[cur_mode];
366
                               #pragma omp barrier
367
368
                               int last_mode = (cur_mode == static_cast<int>(_TnsSize) - 1) ?
        static_cast<int>(_TnsSize) - 2 : static_cast<int>(_TnsSize) - 1;
369
370
                              Matrix temp_R_1(r, 1);
371
372
                               #pragma omp barrier
```

```
while (1)
374
375
                                         if (iter >= max_nest_iter)
376
                                        {
377
                                                 break:
378
                                         }
379
380
                                        Matrix temp_col = Matrix::Zero(r, 1);
                                        new_alpha = UpdateAlpha(alpha, q);
beta = alpha * (1 - alpha) / (alpha * alpha + new_alpha);
381
382
383
                                         // Compute grad_Y
384
                                         #pragma omp for schedule(dynamic) //ordered
for (long int i = 0; i < tns_spMat.outerSize(); ++i)</pre>
385
386
387
388
                                                  temp_col.setZero();
389
                                                  for (SparseMatrix::InnerIterator it(tns_spMat, i); it; ++it)
390
                                                  {
391
                                                           temp_R_1 = Matrix::Ones(r, 1);
392
                                                          // Select rows of each factor an compute the respective
        row of the Khatri-Rao product.
393
                                                          for (int mode_i = last_mode, kr_counter =
        \label{eq:static_cast} \verb|static_cast| < int| (_TnsSize) - 2; mode_i >= 0 && kr_counter >= 0; mode_i--) \\
394
395
                                                                    if (mode_i == cur_mode)
396
                                                                    {
397
                                                                             continue:
398
                                                                              = ((it.row()) / offsets[kr_counter]) %
399
                                                                    row
        (tns dimensions[mode il):
400
                                                                    temp_R_1 =
        temp_R_1.cwiseProduct(factors[mode_i].col(row));
401
                                                                    kr_counter--;
402
403
                                                           // Computation of row of {\bf Z} according the relation (10)
        of the paper.
404
                                                           temp_col += (temp_R_1.transpose() * Y.col(i))(0) *
        temp_R_1;
405
406
407
                                                  temp_col.noalias() += MTTKRP_T.col(i) + (lambda * Y.col(i));
408
                                                  // Add proximal term.
409
410
                                                  if (constraint_i == Constraint::unconstrained)
411
412
                                                           new_A_vec = (Y.col(i) - temp_col / L);
413
                                                  else // Use projection
414
415
                                                          new_A_vec = (Y.col(i) - temp_col /
416
        L).cwiseMax(Zero_Vec);
417
418
419
                                                  Y.col(i) = (1 + beta) * new_A_vec - beta *
        factors[cur_mode].col(i);
420
                                                 factors[cur_mode].col(i) = new_A_vec;
421
                                        alpha = new_alpha;
422
423
                                        iter++;
424
425
426
                                #pragma omp barrier
427
428
429
                      namespace dynamic_blocksize
430
                               template <std::size_t _TnsSize>
void StochasticNesterovMNLS(std::array<Matrix, _TnsSize>
431
432
                                                                                                     &factors,
433
                                                                                               std::arrav<int.
        _TnsSize>
                    const &tns_dimensions,
434
                                                                                               SparseMatrix
           const &tns_spMat,
435
                                                                                               std::array<int,
        _TnsSize-1> const &offsets,
436
                                                                                               double
           const c_stochastic_perc,
437
           const max_nest_iter,
438
                                                                                               double
           const. lambda.
439
                                                                                               int
           const cur_mode)
440
441
                                        int r = factors[cur_mode].rows();
442
                                        double L2, inv_L2;
                                        double sqrt_q = 0, beta = 0;
int iter = 0;
443
444
```

```
445
                                     long int row;
446
447
                                     const Matrix zero_vec = Matrix::Zero(r, 1);
448
                                     Matrix new_A_vec = Matrix::Zero(r, 1);
449
450
                                     Matrix Y = factors[cur mode]:
451
452
                                     // int first_mode = (cur_mode == 0) ? 1 : 0;
453
                                     int last_mode = (cur_mode == static_cast<int>(_TnsSize) - 1) ?
       static_cast<int>(_TnsSize) - 2 : static_cast<int>(_TnsSize) - 1;
454
455
                                     Matrix temp_R_1 = Matrix::Ones(r, 1);
456
457
                                     Matrix temp_RxR(r, r);
458
                                     Matrix temp_col = Matrix::Zero(r, 1);
459
460
                                     std::srand(std::time(nullptr));
461
462
                                     while (1)
463
                                     {
464
465
                                             if (iter >= max_nest_iter)
466
                                             {
467
                                                     break:
468
                                             }
469
470
                                             // Compute grad_Y
471
                                             for (long int i = 0; i < tns_spMat.outerSize(); ++i)</pre>
472
473
                                                     temp_col.setZero();
474
                                                     // -- Pseudocode -
475
                                                     // SparseMatrix::InnerIterator it(tns_spMat, i);
476
                                                      // int length = tns_spMat.innerNonZeros(); // ???? check
       if innerNonzeros, we want to count the nonzeros entries in the row
477
                                                     // int random_pivot = rand(length - blocksize)
478
                                                     // it += random_pivot;
479
480
                                                     // Get the number of nnz per row of matricization.
481
                                                     long int nnzs_per_col =
       tns_spMat.innerVector(i).nonZeros();
482
483
                                                     long int var_blocksize_i = static_cast<long
       int>(c_stochastic_perc * nnzs_per_col);
484
485
                                                     if (var_blocksize_i > 0)
486
487
                                                              // Choose a pivot from [0, nnzs_per_col -
       blocksize].
488
                                                              long int pivot = (std::rand() % (nnzs_per_col -
       var blocksize i + 1));
489
490
                                                              SparseMatrix::InnerIterator it(tns_spMat, i);
491
                                                              // Iterate over [pivot, pivot + var_blocksize_i]
       nnz elements per row.
492
                                                              // it += pivot;
                                                             493
494
495
496
                                                              // std::cout « pivot « "\t" « nnzs_per_col «
       std::endl;
497
                                                              temp RxR.setZero();
498
499
                                                              for (long int sample = 0; sample <</pre>
       var_blocksize_i; sample++, ++it)
500
501
                                                                      temp_R_1 = Matrix::Ones(r, 1);
502
                                                                      \ensuremath{//} Select rows of each factor an compute
       the respective row of the Khatri-Rao product.
503
                                                                      for (int mode_i = last_mode, kr_counter
       = static_cast<int>(_TnsSize) - 2; mode_i >= 0 && kr_counter >= 0; mode_i--)
504
505
                                                                              if (mode_i == cur_mode)
506
507
                                                                                      continue:
508
509
                                                                              row = ((it.row()) /
       offsets[kr_counter]) % (tns_dimensions[mode_i]);
510
                                                                              // temp_R_1 =
       temp_R_1.cwiseProduct(factors[mode_i].row(row));
511
                                                                              temp R 1 =
       temp_R_1.cwiseProduct(factors[mode_i].col(row));
512
                                                                              kr_counter--;
513
514
                                                                      // Computation of row of Z according the
       relation (10) of the paper.
515
                                                                      // Subtract each term of MTTKRP's row.
516
                                                                      temp col.noalias() +=
```

```
((temp_R_1.transpose() * Y.col(i))(0) - it.value()) * temp_R_1;
517
518
                                                                           // Estimate Hessian for each row.
519
                                                                           temp_RxR.noalias() += (temp_R_1 \star
       temp_R_1.transpose());
520
                                                                  }
521
522
                                                                  // Solve with 12-regularization term
                                                                  // temp_col.noalias() += (lambda * Y.col(i));
// Solve with Proximal term
523
524
                                                                  temp\_col.noalias() \ += \ lambda \ * \ (Y.col(i) \ +
525
       factors[cur model.col(i));
526
527
                                                                  L2 = PowerMethod(temp_RxR, 1e-3);
528
                                                                  L2 += lambda;
                                                                  inv_L2 = 1 / L2;
529
530
                                                                  new_A_vec.noalias() = (Y.col(i) - inv_L2 *
531
       temp_col);
532
                                                                  new_A_vec
        (new_A_vec).cwiseMax(zero_vec);
533
                                                                  sqrt_q = sqrt(lambda * inv_L2);
534
535
536
                                                                  beta = (1 - sqrt_q) / (1 + sqrt_q);
537
538
                                                                  // Update Y
539
                                                                  Y.col(i) = (1 + beta) * new_A_vec - beta *
       factors[cur_mode].col(i);
540
                                                                  // Update i-th column of current factor
541
                                                                  factors[cur_mode].col(i) = new_A_vec;
542
543
544
                                                // alpha = new_alpha;
545
                                                iter++;
546
547
                               }
548
549
550
                               namespace local_L
551
552
                                        // OpenMP
                                       template<std::size_t _TnsSize>
553
                                       void StochasticNesterovMNLS(std::array<Matrix, _TnsSize>
554
                                                                                                             &factors,
555
                                                                                                     std::array<int,
       _TnsSize>
                    const &tns_dimensions,
556
                                                                                                     SparseMatrix
                    const &tns spMat.
557
                                                                                                     const
       std::array<int, _TnsSize-1> &offsets,
558
                                                                                                     double
                     const c_stochastic_perc,
559
                                                                                                     Matrix
                           ωY.
560
                                                                                                     int
                                                                                                             const
                            max_nest_iter,
561
                                                                                                     double const
                            lambda,
562
                                                                                                     int
                                                                                                            const
                            cur mode)
563
564
                                                int r = factors[cur_mode].rows();
565
                                                double sqrt_q = 0, beta = 0, L2 = 0, inv_L2 = 0;
566
                                                int iter = 0;
567
                                                long int row;
568
                                                Matrix new_A_vec = Matrix::Zero(r, 1);
Matrix zero_vec = Matrix::Zero(r, 1);
569
570
571
572
                                                #pragma omp master
573
                                                Y = factors[cur_mode];
574
                                                int last_mode = (cur_mode == static_cast<int>(_TnsSize) - 1) ?
575
       static_cast<int>(_TnsSize) - 2 : static_cast<int>(_TnsSize) - 1;
576
577
                                                Matrix temp_R_1 = Matrix::Ones(r, 1);
                                                Matrix temp_RxR(r, r);
Matrix temp_col(r, 1);
578
579
580
581
                                                std::srand(std::time(nullptr));
582
583
                                                #pragma omp barrier
584
                                                while (1)
585
                                                {
586
                                                         if (iter >= max_nest_iter)
587
```

```
588
                                                               break;
589
590
591
                                                       // Compute grad_Y
592
                                                       // #pragma omp for schedule(dynamic, 8) ordered
                                                       // #pragma omp for schedule(guided) nowait
593
594
                                                       #pragma omp for schedule(dynamic) nowait
595
                                                       for (long int i = 0; i < tns_spMat.outerSize(); ++i)</pre>
596
                                                                // Get the number of nnz per row of
597
       matricization.
598
                                                                long int nnzs per col =
       tns_spMat.innerVector(i).nonZeros();
599
600
                                                                long int var_blocksize_i = static_cast<long</pre>
       int>(c_stochastic_perc * nnzs_per_col);
601
602
                                                                if (var_blocksize_i > 0)
603
604
                                                                        temp col.setZero();
605
606
                                                                        // Choose a pivot from [0, nnzs_per_col
       - blocksizel.
607
                                                                        long int pivot = (std::rand() %
       (nnzs_per_col - var_blocksize_i + 1));
608
609
                                                                        SparseMatrix::InnerIterator
       it(tns_spMat, i);
610
                                                                        // Iterate over [pivot, pivot +
       var_blocksize_i] nnz elements per row.
611
                                                                        // it += pivot;
                                                                        for (long int acuum = 0; acuum < pivot;</pre>
612
       acuum++)
613
                                                                                 ++it;
614
615
                                                                        temp RxR.setZero();
616
617
                                                                        for (long int sample = 0; sample <</pre>
       var_blocksize_i; sample++, ++it)
618
619
                                                                                 temp R 1 = Matrix::Ones(r, 1);
62.0
621
                                                                                 // Select rows of each factor an
       compute the respective row of the Khatri-Rao product.
622
                                                                                 for (int mode_i = last_mode,
       kr_counter = static_cast<int>(_TnsSize) - 2; mode_i >= 0 && kr_counter >= 0; mode_i--)
62.3
624
                                                                                         if (mode_i == cur_mode)
625
626
                                                                                                  continue;
627
628
                                                                                         row
                                                                                                   = ((it.row()) /
       offsets[kr_counter]) % (tns_dimensions[mode_i]);
629
                                                                                         temp_R_1 =
       temp R 1.cwiseProduct(factors[mode i].col(row));
630
                                                                                         kr_counter--;
631
632
                                                                                 ^{\prime\prime} // Computation of row of Z
       according the relation (10) of the paper.
                                                                                 temp_col.noalias() +=
633
       ((temp_R_1.transpose() * Y.col(i))(0) - it.value()) * temp_R_1;
634
635
                                                                                 // Estimate Hessian for each
636
                                                                                 temp_RxR.noalias() += (temp_R_1
       * temp_R_1.transpose());
637
                                                                        }
638
639
                                                                        temp_col.noalias() += lambda * (Y.col(i)
       + factors[cur_mode].col(i));
640
641
                                                                        L2 = PowerMethod(temp_RxR, 1e-3);
                                                                        L2 += lambda;
inv_L2 = 1 / L2;
642
643
644
645
                                                                        new_A_vec.noalias() = (Y.col(i) - inv_L2
       * temp_col);
646
                                                                        new_A_vec
        (new A vec).cwiseMax(zero vec);
647
648
                                                                        sqrt_q = sqrt( lambda * inv_L2 );
649
650
                                                                        beta = (1 - sqrt_q) / (1 + sqrt_q);
651
                                                                        // Update Y
652
                                                                        Y.col(i) = (1 + beta) * new_A_vec - beta
653
```

```
* factors[cur_mode].col(i);
654
655
                                                                            // Update i-th column of current factor
656
                                                                            factors[cur_mode].col(i) = new_A_vec;
657
658
                                                                   }
659
660
                                                          iter++;
661
662
                                                 #pragma omp barrier
663
664
665
                               }// end namespace local_L
666
667
                      }// end namespace dynamic_blocksize
668
             } // end namespace v1
669
670
671
             namespace std_V
672
             {
673
                      // GTC Serial
674
                      template<std::size_t _TnsSize>
675
                      void NesterovMNLS (Matrix
                                                                                 &mat1,
676
                                                            std::array<Matrix, _TnsSize>
                                                                                            &factors,
const &tns_dimensions,
677
                                                            std::array<int, _TnsSize>
678
                                                            SparseMatrix
                                                                                             const &tns_spMat,
679
                                 const std::array<int, _TnsSize-1>
                                                                          &offsets,
680
                                                            int
                                                                        const
                                                                                                     max_nest_iter,
681
                                                            double
                                                                        const
                                                                                                     ratio,
                                                                                                     cur_mode,
682
                                                            int
                                                                        const
683
                                                                                                     constraint i.
                                                            Constraint const
684
                                                            Matrix
                                                                                                    &MTTKRP)
                                                                        const
685
                               int m = factors[cur_mode].rows();
int r = factors[cur_mode].cols();
double L, mu, q, alpha, new_alpha, beta, lambda;
int iter = 0;
686
687
688
689
690
691
                               Matrix grad_Y(m, r);
692
                               Matrix Y(m, r);
693
                               Matrix new_A(m, r);
694
                               Matrix A(m, r);
695
                               Matrix Zero_Matrix = Matrix::Zero(m, r);
696
697
                               ComputeEIG(mat1, L, mu);
698
699
                               lambda = ratio; // TuneLambda(L, lambda, ratio);
                               L = L + lambda;
700
                               q = lambda / L;
701
702
                               alpha = 1;
703
704
                               A = factors[cur_mode];
705
                               Y = factors[cur_mode]; // layer_factor
706
       int last_mode = (cur_mode == static_cast<int>(_TnsSize) - 1) ?
static_cast<int>(_TnsSize) - 2 : static_cast<int>(_TnsSize) - 1;
707
708
709
                               Matrix temp_1_R(1, r);
710
                               while (1)
711
712
                                        grad Y.setZero();
713
714
                                        if (iter >= max_nest_iter)
715
716
                                                 break;
717
718
719
                                        // Compute grad_Y
720
                                        Matrix temp_row = Matrix::Zero(1, r);
721
                                        for (long int i = 0; i < tns_spMat.outerSize(); ++i)</pre>
722
723
                                                 temp_row.setZero();
724
                                                 for (SparseMatrix::InnerIterator it(tns_spMat, i); it; ++it)
725
726
                                                          temp_1_R = Matrix::Ones(1, r);
727
                                                          // Select rows of each factor an compute the respective
       row of the Khatri-Rao product.
728
                                                          for (int mode_i = last_mode, kr_counter =
       static_cast<int>(_TnsSize) - 2; mode_i >= 0 && kr_counter >= 0; mode_i--)
729
730
                                                                   if (mode_i == cur_mode)
731
                                                                   {
732
                                                                            continue;
733
                                                                   int row;
734
                                                                             = ((it.row()) / offsets[kr_counter]) %
735
                                                                   row
        (tns dimensions[mode il):
```

```
736
                                                                  temp_1_R =
       temp_1_R.cwiseProduct(factors[mode_i].row(row));
737
                                                                  kr_counter--;
738
                                                         // Computation of row of Z according the relation (10)
739
       of the paper.
740
                                                         temp_row += (Y.row(i) * temp_1_R.transpose()) *
       temp_1_R;
741
742
                                                 grad_Y.row(i) = temp_row;
743
744
745
                                        // Add proximal term.
746
                                        grad_Y += MTTKRP + lambda * Y;
                                        if (constraint_i == Constraint::unconstrained)
747
748
                                                new_A = (Y - grad_Y / L);
749
750
751
                                        else // Use projection
752
753
                                                new_A = (Y - grad_Y / L).cwiseMax(Zero_Matrix);
754
755
                                        new_alpha = UpdateAlpha(alpha, q);
beta = alpha * (1 - alpha) / (alpha * alpha + new_alpha);
756
757
758
759
                                        Y = (1 + beta) * new_A - beta * A;
760
                                        // Update Y
761
762
763
                                              = new A;
764
                                        alpha = new_alpha;
765
                                        iter++;
766
767
                               factors[cur_mode] = A;
768
769
             } // end of namespace std V
770
771
772
             namespace local_L
773
774
                      // GTC Serial
775
                      // transposed_v
776
                      template<std::size_t _TnsSize>
777
                      void NesterovMNLS(std::array<Matrix, _TnsSize>
778
                                                           std::array<int, _TnsSize>
                                                                                           const &tns_dimensions,
779
                                                           SparseMatrix
                                                                                            const &tns_spMat,
780
                                 const std::array<int, _TnsSize-1>
                                                                         &offsets,
781
                                                                  const
                                                           int
                                                                                                    max nest iter.
782
                                                           double const
                                                                                                   lambda.
                                                                                                    cur_mode,
783
                                                            int
                                                                  const
784
                                                           Matrix
                                                                                                   &MTTKRP_T)
785
                               int m = factors[cur_mode].cols();
int r = factors[cur_mode].rows();
786
787
788
789
                               Matrix inv_L2(tns_spMat.outerSize(),1);
790
791
                               double sqrt_q = 0, beta = 0;
                               double L2;
int iter = 0;
792
793
794
                               Matrix Y(r, m);
795
                               Matrix A(r, m);
796
797
                               const Matrix zero_vec
                                                         = Matrix::Zero(r, 1);
798
                               Matrix
                                            new_A_vec = Matrix::Zero(r, 1);
799
                               A = factors[cur_mode];
800
801
                               Y = factors[cur_mode];
802
803
                               int last_mode = (cur_mode == static_cast<int>(_TnsSize) - 1) ?
       static_cast<int>(_TnsSize) - 2 : static_cast<int>(_TnsSize) - 1;
804
                               Matrix temp_R_1 = Matrix::Ones(r, 1);
805
806
                               Matrix temp_RxR(r, r);
807
808
                               while (1)
809
810
                                        if (iter >= max_nest_iter)
811
                                        {
812
                                                break;
813
                                        }
814
815
                                        // Compute grad_Y
                                       Matrix temp_col = Matrix::Zero(r, 1);
for (long int i = 0; i < tns_spMat.outerSize(); ++i)</pre>
816
817
818
```

```
819
                                               temp_col.setZero();
820
821
                                               if (iter < 1)
822
823
                                                       temp_RxR.setZero();
824
825
826
                                               for (SparseMatrix::InnerIterator it(tns_spMat, i); it; ++it)
827
                                                       temp_R_1 = Matrix::Ones(r, 1);
828
                                                       \ensuremath{//} Select rows of each factor an compute the respective
829
       row of the Khatri-Rao product.
                                                       for (int mode_i = last_mode, kr_counter =
830
       static_cast<int>(_TnsSize) - 2; mode_i >= 0 && kr_counter >= 0; mode_i--)
831
832
                                                                if (mode_i == cur_mode)
833
834
                                                                        continue;
835
836
                                                                long long int row = ((it.row()) /
       offsets[kr_counter]) % (tns_dimensions[mode_i]);
837
                                                                \texttt{temp}\_\texttt{R}\_1
       temp R 1.cwiseProduct(factors[mode i].col(row));
838
                                                                kr counter --:
839
                                                       . // Computation of row of Z according the relation (10)
840
       of the paper.
841
                                                       temp_col.noalias() += (temp_R_1.transpose() *
       Y.col(i))(0) * temp_R_1;
842
                                                       // Estimate Hessian for each row.
843
                                                       if (iter < 1)
844
                                                       {
845
                                                                temp_RxR.noalias() += (temp_R_1 \star
       temp_R_1.transpose());
846
                                                       }
847
                                               temp_col.noalias() += MTTKRP_T.col(i) + (lambda * Y.col(i));
848
849
850
                                               if (iter < 1)</pre>
851
852
                                                       L2 = PowerMethod(temp_RxR, 1e-3);
853
                                                       L2 += lambda;
                                                       inv_L2(i) = 1 / L2;
854
855
857
                                               new_A_vec = (Y.col(i) - inv_L2(i) *
       temp_col).cwiseMax(zero_vec);
858
                                               sqrt_q = sqrt( lambda * inv_L2(i) );
859
860
861
                                               beta = (1 - sqrt_q) / (1 + sqrt_q);
862
863
                                               // Update Y
864
                                               Y.col(i) = (1 + beta) * new_A_vec - beta *
       factors[cur_mode].col(i);
865
866
                                               // Update i-th column of current factor
867
                                               factors[cur_mode].col(i) = new_A_vec;
868
                                      iter++:
869
870
871
                              }
873
                     }
874
875
876
877
                     // OpenMP
878
                     template<std::size_t _TnsSize>
879
                     void NesterovMNLS (Matrix
                                                                             &inv_L2,
880
                                                         std::array<Matrix, _TnsSize>
                                                                                              &factors,
881
                                                         std::array<int, _TnsSize>
                                                                                       const &tns_dimensions,
882
                                                         SparseMatrix
                                                                                        const &tns_spMat,
                                const std::array<int, _TnsSize-1>
883
                                                                      &offsets,
884
                                                         Matrix
                                                                                               &Υ,
885
                                                         int
                                                                                               max_nest_iter,
886
                                                         double const
                                                                                                lambda,
887
                                                         int
                                                                const
                                                                                                cur_mode,
888
                                                         Matrix
                                                                                               &MTTKRP_T)
889
                     {
890
                              int r = factors[cur mode].rows();
891
                              double sqrt_q = 0, beta = 0;
892
                              double L2;
893
                              int iter = 0;
894
                              long int row;
895
896
                              Matrix new A vec = Matrix::Zero(r, 1);
```

```
Matrix zero_vec = Matrix::Zero(r, 1);
898
899
                               #pragma omp master
900
                               Y = factors[cur_mode];
901
                               #pragma omp barrier
902
                               int last_mode = (cur_mode == static_cast<int>(_TnsSize) - 1) ?
903
       static_cast<int>(_TnsSize) - 2 : static_cast<int>(_TnsSize) - 1;
904
                              Matrix temp_R_1 = Matrix::Ones(r, 1);
Matrix temp_RxR(r, r);
Matrix temp_col(r, 1);
905
906
907
908
909
                               #pragma omp barrier
910
                              while (1)
911
912
                                        if (iter >= max_nest_iter)
913
                                       {
914
                                                break;
915
                                       }
916
917
                                        // Compute grad_Y
                                       #pragma omp for schedule(dynamic) nowait
for (long int i = 0; i < tns_spMat.outerSize(); ++i)</pre>
918
919
920
921
                                                temp_col.setZero();
922
923
924
                                                         temp_RxR.setZero();
925
926
                                                for (SparseMatrix::InnerIterator it(tns_spMat, i); it; ++it)
927
928
                                                         temp_R_1 = Matrix::Ones(r, 1);
929
                                                         \ensuremath{//} Select rows of each factor an compute the respective
       row of the Khatri-Rao product.
930
                                                         for (int mode_i = last_mode, kr_counter =
       static_cast<int>(_TnsSize) - 2; mode_i >= 0 && kr_counter >= 0; mode_i--)
931
932
                                                                  if (mode_i == cur_mode)
933
934
                                                                           continue:
935
                                                                            = ((it.row()) / offsets[kr_counter]) %
936
                                                                  row
        (tns_dimensions[mode_i]);
937
                                                                  temp_R_1 =
       temp_R_1.cwiseProduct(factors[mode_i].col(row));
938
                                                                  kr_counter--;
939
                                                         // Computation of row of Z according the relation (10)
940
       of the paper.
941
                                                         temp_col.noalias() += (temp_R_1.transpose() *
       Y.col(i))(0) * temp_R_1;
942
943
                                                         // Estimate Hessian for each row.
944
                                                         // Compute only once!
                                                         if (iter < 1)
945
946
947
                                                                  temp_RxR.noalias() += (temp_R_1 \star
       temp_R_1.transpose());
948
                                                         }
949
950
951
                                                temp_col.noalias() += MTTKRP_T.col(i) + (lambda * Y.col(i));
952
953
                                                if (iter < 1)
954
955
                                                         L2 = PowerMethod(temp_RxR, 1e-3);
956
                                                         L2 += lambda;
957
                                                         inv_L2(i) = 1 / L2;
958
959
960
                                                new_A_vec = (Y.col(i) - inv_L2(i) *
       temp_col).cwiseMax(zero_vec);
961
962
                                                sgrt g = sgrt( lambda * inv L2(i) );
963
964
                                                beta = (1 - sqrt_q) / (1 + sqrt_q);
965
966
                                                 // Update Y
967
                                                Y.col(i) = (1 + beta) * new A vec - beta *
       factors[cur mode].col(i);
968
969
                                                 // Update i-th column of current factor
970
                                                factors[cur_mode].col(i) = new_A_vec;
971
972
973
                                        iter++;
```

```
974 }
975 #pragma omp barrier
976 }
977
978 } // end of namespace local_L
979
980 } // end namespace partensor
981
982 #endif // end of PARTENSOR_NESTEROV_MNLS_HPP
```

8.45 Normalize.hpp File Reference

```
#include <math.h>
#include "PARTENSOR_basic.hpp"
#include "DimTrees.hpp"
#include "TensorOperations.hpp"
#include "Eigen/Core"
```

Functions

- template<typename Status >
 void choose_normilization_factor (Status const &st, bool &all_orthogonal=true, int &weight_factor=0)
- template<std::size_t_TnsSize, typename DimensionType >
 void Normalize (int const weight_factor, int const R, DimensionType const &tnsDims, std::array< Factor
 DimTree, _TnsSize > &factors)

Factors normalization.

template<std::size_t_TnsSize>
 void Normalize (int const weight_factor, int const R, std::array< Matrix, _TnsSize > &gramian, std::array<
 Matrix, _TnsSize > &factors)

Factors normalization.

8.45.1 Detailed Description

Implementations for the normalization of the factors. The factors can be either Eigen Matrix or FactorDimTree.

8.45.2 Function Documentation

8.45.2.1 choose normilization factor()

Checks if all factors have orthogonal constraint, in order to avoid normalization after each factor update. After that if a non-orthogonal constraint being applied on a factor, then the the id of this factor is returned, to be used for normalization function.

Template Parameters

Status	Status class based on cpd algorithm chosen.
--------	---

Parameters

st	[in] Reference to the Status class. Used in order to extract the the factors' constraints array.
all_orthogonal	[in,out] If all factors have orthogonal constraint then the algorithm will not normalize factors after each update. Otherwise, uses weight_factor factor to load the weights of the other factors.
weight_factor	[in,out] The first factor that has no orthogonal constraint.

8.45.2.2 Normalize() [1/2]

```
void partensor::v1::Normalize (
    int const weight_factor,
    int const R,
    DimensionType const & tnsDims,
    std::array< FactorDimTree, _TnsSize > & factors )
```

Factors normalization.

Normalizes the columns of all factors based on the last factor from the stl array factors.

Template Parameters

_TnsSize	Size of the factors array.
DimensionType	Array container for tnsDims.

Parameters

weight_factor	[in] The facotr that the weights of the other factors will be loaded.	
R	[in] Rank of factorization. (Number of columns in each FactorDimTree).	
tnsDims	[in] The row dimension for each factor.	
factors	[in,out] An stl array containing all factors of type FactorDimTree.	

Note

This implementation ONLY, if factors are of FactorDimTree type.

 ${\sf NO}$ orthogonal constraints must be applied on the <code>weight_factor</code> factor.

8.45.2.3 Normalize() [2/2]

```
void partensor::v1::Normalize (
    int const weight_factor,
    int const R,
    std::array< Matrix, _TnsSize > & gramian,
    std::array< Matrix, _TnsSize > & factors )
```

Factors normalization.

Normalizes the columns of all factors based on the last factor from the stl array factors.

Template Parameters

_TnsSize	Size of the factors and gramian arrays.
----------	---

Parameters

weight_factor	[in] The facotr that the weights of the other factors will be loaded.	
R	[in] Rank of factorization. (Number of columns in each ${\tt Matrix}$).	
gramian	[in,out] Quantity of factor^T * factor.	
factors	[in,out] An stl array containing all Matrix factors.	

Note

This implementation ONLY, if factors are of Matrix type.

NO orthogonal constraints must be applied on the weight_factor factor.

8.46 Normalize.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
23 #ifndef NORMALIZE_HPP
24 #define NORMALIZE_HPP
26 #include <math.h>
27 #include "PARTENSOR_basic.hpp"
28 #include "DimTrees.hpp"
29 #include "TensorOperations.hpp"
30 #include "Eigen/Core"
32 namespace partensor
33 {
34
35
    inline namespace v1 {
36
53
       template<typename Status>
       void choose_normilization_factor(Status const &st,
55
                                       bool &all_orthogonal=true,
56
                                        int &weight_factor=0)
57
         for(std::size_t i=0; i<st.options.constraints.size(); ++i)</pre>
58
59
           if(st.options.constraints[i] != Constraint::orthogonality)
62
            all_orthogonal = false;
            weight_factor = i;
6.3
64
            break:
65
         }
```

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```
68
92
       template<std::size_t _TnsSize>
93
       void Normalize( int
                                                     const weight_factor,
94
                        int
                                                     const R,
                        std::array<Matrix,_TnsSize>
95
                                                           &gramian.
96
                        std::array<Matrix,_TnsSize>
                                                            &factors)
97
98
         using Vector = Eigen::VectorXd;
99
100
          constexpr std::size t
                                          lastFactor = _TnsSize - 1;
101
102
          int
                                          pass flag
103
          double
                                          cumul_power = 1;
104
          bool
                                          nonZeroFlag = true;
105
106
          std::array<Matrix,_TnsSize>
                                         normMatrixList:
107
108
          std::array<Vector,lastFactor> lambda_fac;
109
          std::array<double,lastFactor> norm_factor;
110
111
          for(int i=0; i<static_cast<int>(_TnsSize); ++i)
112
            if(i != weight_factor)
113
114
115
              norm_factor[i-pass_flag] = 1;
116
              lambda_fac[i-pass_flag] = Vector(static_cast<int>(R));
lambda_fac[i-pass_flag] = gramian[i].diagonal();
117
118
              normMatrixList[i]
                                         = Matrix::Zero(static_cast<int>(R), static_cast<int>(R));
119
120
            else
121
122
              normMatrixList[i] = Matrix::Ones(static_cast<int>(R), static_cast<int>(R));
123
                                 = 1;
              pass_flag
124
125
126
127
          for(int i=0; i<static_cast<int>(R); ++i)
128
129
            for(int j=0; j<static_cast<int>(lastFactor); ++j)
130
              norm_factor[j] = sqrt((lambda_fac[j])(i));
131
                             = !(norm_factor[j] == 0);
132
              nonZeroFlag
133
134
135
            if(!nonZeroFlag)
136
                 for(int j=0; j<static_cast<int>(lastFactor); ++j)
137
                   (lambda_fac[j])(i) = 1;
138
139
            }
140
            else
141
142
                pass_flag = 0;
143
                 for(int j=0; j<static_cast<int>(lastFactor); ++j)
144
145
                     if(j==weight_factor)
146
147
                      pass_flag = 1;
148
                      continue;
149
150
                     factors[j].col(i)
                                                  *= 1/norm factor[j-pass flag];
151
                                                  *= norm factor[j-pass flag];
                     cumul power
152
                     (lambda_fac[j-pass_flag])(i) = norm_factor[j-pass_flag];
153
154
                 factors[weight_factor].col(i)
                                                 *= cumul_power;
155
                cumul_power
                                                   = 1;
156
            }
          }
157
158
159
          pass_flag = 0;
160
           for(int i=0; i<static_cast<int>(lastFactor); ++i)
161
162
               if(i==weight_factor)
163
                pass flag = 1;
164
165
                continue;
166
167
              normMatrixList[i].noalias() = lambda_fac[i-pass_flag] * lambda_fac[i-pass_flag].transpose();
              normMatrixList[weight_factor] = normMatrixList[weight_factor].cwiseProduct(normMatrixList[i]);
168
169
                                              = gramian[i].cwiseQuotient(normMatrixList[i]);
              gramian[i]
170
171
172
          gramian[weight_factor] = gramian[weight_factor].cwiseProduct(normMatrixList[weight_factor]);
173
174
175
200
        template<std::size t TnsSize, typename DimensionType>
```

```
201
        void Normalize( int
                                                              const weight_factor,
202
                                                               const R,
203
                         DimensionType
                                                              const &tnsDims,
                         std::array<FactorDimTree,_TnsSize>
2.04
                                                                    &factors)
205
                               = std::array<Matrix,_TnsSize>;
206
          using MatrixArray
          using FactorIterator = typename std::array<FactorDimTree,_TnsSize>::iterator;
207
208
          using Vector
                                = Eigen::VectorXd;
209
210
          constexpr std::size t
                                          lastFactor = TnsSize - 1;
211
212
                                          pass_flag = 0;
          int
                                          cumul_power = 1;
213
          double
214
                                          nonZeroFlag = true;
          bool
215
216
          MatrixArray
                                          factorsList;
                                          gramMatrixList:
217
          MatrixArray
218
                                          normMatrixList;
          MatrixArray
219
220
          std::array<Vector,lastFactor> lambda_fac;
221
          std::array<double,lastFactor> norm_factor;
222
223
          FactorIterator factorPtr = factors.begin();
224
225
          for (int i=0; i<static_cast<int>(_TnsSize); ++i)
226
227
            factorsList[i]
                               = Matrix(tnsDims[i],R);
228
            factorsList[i]
                               = tensorToMatrix(factorPtr->factor,tnsDims[i],static_cast<int>(R));
229
            gramMatrixList[i] = Matrix(R,R);
230
            gramMatrixList[i] = tensorToMatrix(factorPtr->gramian, static_cast<int>(R), static_cast<int>(R));
231
232
233
            if(i != weight_factor)
234
235
                norm_factor[i-pass_flag] = 1;
                lambda_fac[i-pass_flag] = Vector(static_cast<int>(R));
lambda_fac[i-pass_flag] = gramMatrixList[i].diagonal();
236
237
                                           = Matrix::Zero(static_cast<int>(R), static_cast<int>(R));
238
                normMatrixList[i]
239
240
            else
241
                normMatrixList[i] = Matrix::Ones(static_cast<int>(R), static_cast<int>(R));
2.42
                                   = 1;
243
                pass_flag
244
245
            factorPtr++;
246
247
248
          for(int i=0; i<static_cast<int>(R); ++i)
249
250
            for(int i=0; i<static cast<int>(lastFactor); ++i)
251
            {
252
                norm_factor[j] = sqrt((lambda_fac[j])(i));
253
                nonZeroFlag
                               = !(norm_factor[j] == 0);
254
            }
255
256
            if(!nonZeroFlag)
257
258
                 for(int j=0; j<static_cast<int>(lastFactor); ++j)
259
                  (lambda_fac[j])(i) = 1;
260
2.61
            else
262
263
                pass_flag = 0;
                 for(int j=0; j<static_cast<int>(lastFactor); ++j)
264
265
266
                     if(j==weight_factor)
2.67
                       pass_flag = 1;
268
269
                       continue:
271
                     factorsList[j].col(i)
                                                     *= 1/norm_factor[j-pass_flag];
2.72
                     cumul_power
                                                     *= norm_factor[j-pass_flag];
                     (lambda_fac[j-pass_flag])(i) = norm_factor[j-pass_flag];
273
274
275
                factorsList[weight factor].col(i) *= cumul power;
276
                cumul_power
277
            }
278
          }
279
280
          pass flag = 0:
          for(int i=0; i<static_cast<int>(lastFactor); ++i)
281
282
283
            if(i==weight_factor)
284
285
              pass_flag = 1;
286
               continue;
287
```

```
normMatrixList[i].noalias()
                                              = lambda_fac[i-pass_flag] * lambda_fac[i-pass_flag].transpose();
             normMatrixList[weight_factor] = normMatrixList[weight_factor].cwiseProduct(normMatrixList[i]);
290
             gramMatrixList[i]
                                              = gramMatrixList[i].cwiseQuotient(normMatrixList[i]);
291
292
293
          gramMatrixList[weight factor] =
       gramMatrixList[weight_factor].cwiseProduct(normMatrixList[weight_factor]);
294
                                            = factors.begin();
295
296
          for(int i=0; i<static_cast<int>(_TnsSize); ++i)
297
               // Fill with the normalized factors.
298
               factorPtr->factor = matrixToTensor(factorsList[i], tnsDims[i], static_cast<int>(R));
factorPtr->gramian = matrixToTensor(gramMatrixList[i], static_cast<int>(R),
299
       static_cast<int>(R));
301
               factorPtr++;
302
303
304
305
      } // end namespace v1
306
307 } // end namespace partensor
308
309 #endif // end of NORMALIZE_HPP
```

8.47 ParallelWrapper.hpp File Reference

```
#include <vector>
#include "boost/mpi/communicator.hpp"
#include "boost/mpi/collectives.hpp"
#include "boost/mpi/environment.hpp"
#include "boost/mpi/cartesian_communicator.hpp"
```

Classes

· struct cartesian communicator

An MPI communicator with a cartesian topology.

· struct cartesian_dimension

Specify the size and periodicity of the grid in a single dimension.

struct cartesian_topology

Describe the topology of a cartesian grid.

struct communicator

A communicator that permits communication and synchronization among a set of processes.

struct environment

Initialize, finalize, and query the MPI environment.

Typedefs

- using Boost_CartCommunicator = boost::mpi::cartesian_communicator
- using Boost_CartDimension = boost::mpi::cartesian_dimension
- using Boost_CartTopology = boost::mpi::cartesian_topology
- using Boost Communicator = boost::mpi::communicator
- using Boost_Environment = boost::mpi::environment
- template<typename T >

```
using inplace_t = typename boost::mpi::inplace_t < T >
```

Wrapper type to explicitly indicate that a input data can be overriden with an output value.

• template<typename T >

```
using maximum = typename boost::mpi::maximum< T >
```

Compute the maximum of two values.

template<typename T >

```
using minimum = typename boost::mpi::minimum < T >
```

Compute the minimum of two values.

Functions

- template < typename T, typename Op >
 void all_reduce (const cartesian_communicator & comm, inplace_t < T * > value, int n, Op op)
 Combine the values stored by each process into a single value available to all processes.
- template<std::size_t_TnsSize>
 void create_fiber_grid (cartesian_communicator const &grid, std::vector< cartesian_communicator >
 &fiber_comm, std::array< int, _TnsSize > &fiber_rank)
- template<std::size_t_TnsSize>
 void create_layer_grid (cartesian_communicator &grid, std::vector< cartesian_communicator > &layer_←
 comm, std::array< int, _TnsSize > &layer_rank)
- void DisCount (std::vector< int > &dis, std::vector< int > &count, int const size, int const dim, std::size_t const rank)
- template<typename T >
 inplace_t< T * > inplace (T *inout)

Wrap an input data to indicate that it can be overriden with an ouput value.

8.47.1 Detailed Description

Implements wrapper functions from Boost mpi library and OpenMPI, necessary for this project.

8.47.2 Typedef Documentation

8.47.2.1 Boost_CartCommunicator

```
using Boost_CartCommunicator = boost::mpi::cartesian_communicator
```

Typdef for cartesian_communicator class from boost.

8.47.2.2 Boost CartDimension

```
using Boost_CartDimension = boost::mpi::cartesian_dimension
```

Typdef for cartesian dimension class from boost.

8.47.2.3 Boost_CartTopology

```
using Boost_CartTopology = boost::mpi::cartesian_topology
```

Typdef for cartesian_topology class from boost.

8.47.2.4 Boost_Communicator

```
using Boost_Communicator = boost::mpi::communicator
```

Typdef for communicator class from boost.

8.47.2.5 Boost_Environment

```
using Boost_Environment = boost::mpi::environment
```

Typdef for environment class from boost.

8.47.3 Function Documentation

8.47.3.1 all_reduce()

Combine the values stored by each process into a single value available to all processes.

all_reduce is a collective algorithm that combines the values stored by each process into a single value available to all processes. The values are combined in a user-defined way, specified via a function object. The type $\mathbb T$ of the values may be any type that is serializable or has an associated MPI data type.

When the type T has an associated MPI data type, this routine invokes $MPI_Allreduce$ to perform the reduction. If possible, built-in MPI operations will be used; otherwise, all_reduce () will create a custom MPI_Op for the call to MPI_Allreduce.

Parameters

comm	[in] The communicator over which the reduction will occur.
value	[in] The local value to be combined with the local values of every other process. For reducing arrays,
	in_values is a pointer to the local values to be reduced and n is the number of values to reduce.
	See reduce for more information.

If wrapped in a inplace_t object, combine the usage of both input and \$c out_value and the local value will be overwritten (a convenience function inplace is provided for the wrapping).

Parameters

out_value	[in,out] Will receive the result of the reduction operation. If this parameter is omitted, the outgoing
	value will instead be returned.
n	[in] Indicated the size of the buffers of array type.

Returns

If no out_value parameter is supplied, returns the result of the reduction operation.

Parameters

op \mid [in] The binary operation that combines two values of type T and returns a third value of type T.

8.47.3.2 create_fiber_grid()

Creates a fiber grid in a cartesian_communicator.

Template Parameters

_TnsSize	Order of the Tensor.
----------	----------------------

Parameters

grid	[in] The MPI_COMM_WORLD implemented in a cartesian communicator.	
fiber_comm	in,out] An stl vector containing the newly created layer communicator, that still belong in grid.	
fiber_rank	rank [in,out] An stl array containing the ranks of each processor in each fiber_comm.	

8.47.3.3 create_layer_grid()

Creates a layer grid in a cartesian_communicator.

Template Parameters

_TnsSize	Order of the Tensor.
----------	----------------------

Parameters

grid	[in] The MPI_COMM_WORLD implemented in a cartesian communicator.	
layer_comm	[in,out] An stl vector containing the newly created layer communicator, that still belong in grid.	
layer_rank [in,out] An stl array containing the ranks of each processor in each layer_comm.		

8.47.3.4 DisCount()

```
void partensor::v1::DisCount (
    std::vector< int > & dis,
    std::vector< int > & count,
    int const size,
    int const dim,
    std::size_t const rank )
```

Computes two arrays (dis, count) with the number of "lines" from Tensor to skip and how many to read, based on tensor dimensions dim, number of processors size and tensor rank.

Parameters

dis	[in,out] The number of "lines" to skip per processor.
count	[in,out] The number of "lines" to read per processor.
size	[in] Number of processors.
dim	[in] Tensor dimensions.
rank	[in] Tensor rank.

8.47.3.5 inplace()

```
inplace_t< T * > partensor::v1::inplace ( T * inout )
```

Wrap an input data to indicate that it can be overriden with an ouput value.

Parameters

inout the contributing input value, it will be overriden with the output value where one is expected. If it is a pointer, the number of elements will be provided separately.

Returns

The wrapped value or pointer.

8.48 ParallelWrapper.hpp

Go to the documentation of this file.

```
34
35
     inline namespace v1 {
40
       using Boost_Environment
                                    = boost::mpi::environment;
41
       using Boost_Communicator
                                    = boost::mpi::communicator;
                                   = boost::mpi::cartesian_dimension;
42
       using Boost_CartDimension
       using Boost_CartTopology
43
                                    = boost::mpi::cartesian topology;
       using Boost_CartCommunicator = boost::mpi::cartesian_communicator;
44
       struct environment : public Boost_Environment
61
62
76
         environment(int &argc, char** &argv, bool abort_on_exception = true) : Boost_Environment(argc,
       argv, abort_on_exception) {};
77
90
         ~environment() = default;
91
92
         using Boost_Environment::abort;
93
94
105
        struct communicator : public Boost_Communicator
106
113
          communicator() : Boost_Communicator() { }
114
115
          using Boost_Communicator::rank;
116
          using Boost_Communicator::size;
117
          using Boost_Communicator::barrier;
118
119
123
        \verb|struct cartesian_dimension|: public Boost_CartDimension|
124
129
          cartesian_dimension(int sz = 0, bool p = true) : Boost_CartDimension(sz,p) {}
130
131
138
        struct cartesian_topology : public Boost_CartTopology
139
144
          template<class InitArr_>
145
          cartesian_topology(InitArr_ dims) : Boost_CartTopology(dims) {};
146
147
156
        struct cartesian_communicator : public Boost_CartCommunicator
157
158
          friend struct communicator;
159
          using communicator::rank;
160
          cartesian communicator( communicator
181
                                                      const &comm.
                                   cartesian_topology const &dims,
182
183
                                   bool
                                                      reorder = true) : Boost_CartCommunicator(comm,
       cartesian_topology(dims), reorder) {}
184
192
          \verb|cartesian_communicator| ( cartesian_communicator const &comm, \\
                                                          const &keep) : Boost_CartCommunicator(comm, keep)
193
                                   std::vector<int>
       { }
194
        };
195
200
        template<typename T>
201
        using inplace_t = typename boost::mpi::inplace_t<T>;
202
212
        // template<typename T>
213
        // inplace_t<T> inplace(T& inout) {
214
             return inplace_t<T>(inout);
215
216
217
        template<typename T>
        inplace_t < T*> inplace(T* inout) {
218
219
          return inplace_t<T*>(inout);
220
221
225
        template<typename T>
226
        using maximum = typename boost::mpi::maximum<T>;
227
231
        template<typename T>
232
        using minimum = typename boost::mpi::minimum<T>;
233
273
        template<typename T, typename Op>
274
        inline void all_reduce( const cartesian_communicator &comm,
275
                                 inplace_t<T*>
                                                                value,
276
                                 int
                                                                n,
277
                                 Oρ
                                                                op
278
279
          boost::mpi::all_reduce(static_cast<const Boost_CartCommunicator &>(comm), value, n, op);
280
281
        template<typename T, typename Op>
282
283
        inline void all_reduce( const cartesian_communicator &comm,
284
285
                                                               &out_value,
286
                                 Ор
                                                                op
2.87
288
          boost::mpi::all reduce(static cast<const Boost CartCommunicator &>(comm), value, out value, op);
```

```
289
        }
290
291
        template<typename T, typename Op>
292
        inline void all_reduce( const cartesian_communicator &comm,
293
                                  const. T
                                                                 *value.
294
                                  int
                                                                  n.
295
                                                                 *out_value,
296
                                  Op
                                                                  op)
297
298
          boost::mpi::all_reduce(static_cast<const Boost_CartCommunicator &>(comm), value, n, out_value,
       op);
299
300
301
302
             @brief Combine the values stored by each process into a single
303
            value at the root.
304
305
            Oc reduce is a collective algorithm that combines the values
306
            stored by each process into a single value at the @c root. The
307
            values can be combined arbitrarily, specified via a function
308
            object. The type @c T of the values may be any type that is
309
            serializable or has an associated MPI data type. One can think of
310
            this operation as a @c gather to the @p root, followed by an @c
311
            std::accumulate() over the gathered values and using the operation
312
            @c op.
313
314
            When the type @c T has an associated MPI data type, this routine
315
             invokes @c MPI_Reduce to perform the reduction. If possible,
316
            built-in MPI operations will be used; otherwise, @c reduce() will
317
            create a custom MPI_Op for the call to MPI_Reduce.
318
319
               @param comm [in] The communicator over which the reduction will
320
321
322
              \ensuremath{\texttt{@param}} in_values [in] The local value to be combined with the local
              values of every other process. For reducing arrays, @c in_values contains a pointer to the local values. In this case, @c n is
323
324
325
               the number of values that will be reduced. Reduction occurs
326
               independently for each of the @p n values referenced by @p
327
               in_values, e.g., calling reduce on an array of @p n values is
328
              like calling @c reduce @p n separate times, one for each
329
              location in @p in_values and @p out_values.
330
331
              @param out_values [in,out] Will receive the result of the reduction
332
              operation, but only for the @p root process. Non-root processes
333
               may omit if parameter; if they choose to supply the parameter,
334
               it will be unchanged. For reducing arrays, @c out_values
335
              contains a pointer to the storage for the output values.
336
337
               @param op [in] The binary operation that combines two values of type
338
              @c T into a third value of type @c T. For types @c T that has
339
              associated MPI data types, @c op will either be translated into
340
               an @c MPI_Op (via @c MPI_Op_create) or, if possible, mapped
341
               directly to a built-in MPI operation. See @c is_mpi_op in the @c
342
              operations.hpp header for more details on this mapping. For any
              non-built-in operation, commutativity will be determined by the @c is_commutative trait (also in @c operations.hpp): users are
343
344
345
              encouraged to mark commutative operations as such, because it
346
              gives the implementation additional latitude to optimize the
347
               reduction operation.
348
              @param root [in] The process ID number that will receive the final,
349
350
              combined value. This value must be the same on all processes.
351
352
        template<typename T, typename Op>
353
        void reduce(const cartesian_communicator &comm,
354
                     const. T*
                                                     in_values,
355
                     int
                                                     n.
356
                     T*
                                                     out values,
357
                     Ор
                                                     op,
358
                                                     root
359
360
          boost::mpi::reduce(static_cast<const Boost_CartCommunicator &>(comm), in_values, n, out_values,
       op, root );
361
362
363
364
            @brief Similar to boost::mpi::scatter with the difference that the number
365
            of values stored at the root process does not need to be a multiple of
            the communicator's size.
366
367
368
              @param comm [in] The communicator over which the scatter will occur.
369
370
               @param in_values [in] A vector or pointer to storage that will contain
371
               the values to send to each process, indexed by the process rank.
372
               For non-root processes, this parameter may be omitted. If it is
373
               still provided, however, it will be unchanged.
```

```
@param sizes [in] A vector containing the number of elements each non-root
375
              process will receive.
376
377
378
              @param out values [in,out] The array of values received by each process.
379
380
              @param root [in] The process ID number that will scatter the
381
              values. This value must be the same on all processes.
382
383
        template<typename T>
        void scatterv(const cartesian_communicator &comm,
384
385
                      const T*
                                                      in values.
386
                       const std::vector<int>
                                                     &sizes,
387
                                                      out_values,
388
                                                      root
389
390
         boost::mpi::scatterv(static_cast<const Boost_CartCommunicator &>(comm), in_values, sizes,
       out_values, root);
391
392
393
394
           Obrief Gather the values stored at every process into a vector of
395
            values from each process.
396
397
         * @c all_gatherv is a collective algorithm that collects the values
           stored at each process into a vector of values at each
398
399
           process. This vector is indexed by the process number that the
400
            value came from. The type @c T of the values may be any type that
401
           is serializable or has an associated MPI data type.
402
403
              Oparam comm The communicator over which the gather will occur.
404
405
              @param in_values The array of values to be transmitted by each process.
406
407
              @param in_size For each process this specifies the size of @p in_values.
408
409
              @param out_values A pointer to storage that will be populated with
              the values from each process.
410
411
              \ensuremath{\mathtt{Qparam}} sizes A vector containing the number of elements each
412
              process will send.
413
414
              @param displs A vector such that the i-th entry specifies the
415
416
              displacement (relative to @p out_values) from which to take the ingoing
              data at the @p root process. Overloaded versions for which @p displs is
417
418
              omitted assume that the data is to be placed contiguously at each process.
419
420
421
        template<tvpename T>
422
        void all_gatherv( const cartesian_communicator &comm,
423
                           const T*
                                                         in_values,
424
                                                         in_size,
425
                           Τ×
                                                         out_values,
426
                           const std::vector<int>
                                                        &sizes,
427
                           const std::vector<int>
                                                        &displs
428
          for(int layerRank = 0; layerRank<comm.size(); layerRank++)</pre>
            boost::mpi::gatherv(static_cast<const Boost_CartCommunicator &>(comm), in_values, in_size,
430
       out_values, sizes, displs, layerRank);
431
432
445
        template<std::size t TnsSize>
446
        void create_layer_grid( cartesian_communicator
                                                                       &grid,
                                 std::vector<cartesian_communicator> &layer_comm,
447
448
                                 std::array<int, _TnsSize>
                                                                       &layer_rank )
449
450
            std::vector<int>
                                       layer_dims(_TnsSize-1);
            std::array<int, _TnsSize> free_coords;
451
452
453
            for (std::size_t i = 0; i < _TnsSize; ++i)</pre>
454
455
                std::fill(free_coords.begin(), free_coords.end(), 1);
456
                free_coords[i] = 0;
457
                int pos = 0;
                for (std::size_t j = 0; j < _TnsSize; ++j) {</pre>
458
                     if (free_coords[j]) {
459
                         layer_dims[pos++] = free_coords[j] * j;
460
461
462
                // create the sub communicator in the cartesian communicator for layers
463
                layer_comm.push_back(cartesian_communicator(grid, layer_dims));
464
                // ID for each processor in layers sub communicator
layer_rank[i] = layer_comm[i].rank();
465
466
467
468
        }
469
482
        template<std::size t TnsSize>
```

```
483
        void create_fiber_grid( cartesian_communicator const
                                                                          &grid,
484
                                   std::vector<cartesian_communicator> &fiber_comm,
485
                                   std::array<int, _TnsSize>
                                                                          &fiber_rank )
486
487
            std::vector<int> fiber dims(1);
488
489
             for (std::size_t i = 0; i < _TnsSize; ++i)</pre>
490
491
                 fiber_dims[0] = i;
492
                 // create the sub communicator in the cartesian communicator for fibers
                 fiber_comm.push_back(cartesian_communicator(grid, fiber_dims));
493
                 // ID for each processor in fibers sub communicator
494
495
                 fiber_rank[i] = fiber_comm[i].rank();
496
497
        }
498
        void DisCount(int *dis, int *count, int const size, int const dim, std::size_t const rank)
499
500
501
          int x = dim / size;
           int y = dim % size;
502
503
           for (int i=0; i<size; i++)</pre>
504
            count[i] = (i \ge y) ? x*rank : (x+1)*rank;

dis[i] = 0;
505
506
507
            for (int j=0; j<i; j++)
  dis[i] += count[j];</pre>
508
509
510
511
512
        void DisCount(std::vector<int> &dis, std::vector<int> &count, int const size, int const dim,
524
       std::size t const rank)
525
526
           int x = dim / size;
          int y = dim % size;
527
528
529
           for (int i=0; i<size; i++)</pre>
530
531
            count.push_back((i \ge y) ? x*rank : (x+1)*rank);
532
           dis.push_back(0);
533
           for (int j=0; j<i; j++)
  dis[i] += count[j];</pre>
534
535
536
          }
537
538
539
      } // end namespace v1
540
      #ifndef DOXYGEN_SHOULD_SKIP_THIS
541
542
      namespace v2 {
543
544
545
         * Wrapper for MPI_Init, which initializes the MPI execution environment.
546
         \star @param argc [in] Pointer to the number of arguments. 
 \star @param argv [in] Argument vector.
547
548
549
550
        void Init(int argc, char **argv)
551
552
          MPI_Init(&argc, &argv);
553
554
555
556
         * Wrapper for MPI_Comm_rank, which determines the rank of the calling
557
         * process in the communicator.
558
559
         * @param comm [in]
                                  Communicator.
         * @param rank [in,out] Rank of the calling process in group of comm.
560
561
562
        void Comm_Rank( MPI_Comm const &comm,
563
564
565
          MPI_Comm_rank(comm, &rank);
566
567
568
569
         * Wrapper for MPI_Comm_size, which returns the size of the group
570
         * associated with a communicator.
571
572
         * @param comm [in]
                                   Communicator.
573
         * @param size [int,out] Number of processes in the group of comm.
574
575
        void Comm_Size( MPI_Comm const &comm,
                          int
576
577
578
          MPI_Comm_size(comm, &size);
579
```

```
580
581
582
        * Wrapper for MPI_Abort, which terminates MPI execution environment.
583
584
        * @param comm
                            [in] Communicator.
        * @param errorCode [in] Error code to return to invoking environment.
585
586
587
        void Abort ( MPI_Comm const &comm,
588
                   int const errorCode )
589
590
         MPI Abort (comm, errorCode);
591
592
601
        template <typename DataType_>
        void all_reduce( MPI_Comm const &comm, double const size,
602
603
604
                         DataType_
                                         &dt
605
         // In case of @c Eigen Matrix
606
607
         MPI_Allreduce(MPI_IN_PLACE, dt.data(), size, MPI_DOUBLE, MPI_SUM, comm);
608
609
610
       template <typename DataType_>
611
        void all_reduce ( MPI_Comm const &comm,
                          DataType_ &value,
DataType_ &out_value,
612
613
                          DataType_
614
                                    const size )
615
616
         MPI_Allreduce(value.data(), out_value.data(), size, MPI_DOUBLE, MPI_SUM, comm);
617
618
633
        template <typename DataType_>
634
        void gatherv( MPI_Comm const &comm,
635
                      DataType_ const &sendBuf,
636
                      int
                                const sendSize,
637
                      int
                                const &recvSize.
638
                      int
                                const &displs,
639
                      int
                                const root,
640
                      DataType_
                                     &recvBuf)
641
642
         MPI_Gatherv(sendBuf.data(), sendSize, MPI_DOUBLE, recvBuf.data(), &recvSize, &displs, MPI_DOUBLE,
       root, comm);
643
644
657
        template <typename DataType_>
658
        void all_gatherv( MPI_Comm const &comm,
659
                         DataType_ const &sendBuf,
660
                         int.
                                   const sendSize,
661
                                   const &recvSize.
                         int
662
                                   const &displs.
                         int
663
                         DataType_
                                         &recvBuf
664
665
         MPI_Allgatherv(sendBuf.data(), sendSize, MPI_DOUBLE, recvBuf.data(), &recvSize, &displs,
       MPI_DOUBLE, comm);
666
667
676
        template <typename DataType_>
677
        void reduce_scatter( MPI_Comm const &comm,
678
                             DataType_ const &sendBuf,
679
                                       const &recvCounts,
                             DataType
680
                                             &recvBuf
681
        {
682
                            MPI_Reduce_scatter(sendBuf.data(), recvBuf.data(), &recvCounts, MPI_DOUBLE,
       MPI SUM, comm);
683
684
685
        * Wrapper for MPI_Cart_create, which makes a new communicator to which
686
        * Cartesian topology information has been attached.
687
        * @tparam _Size
* @param dims
688
                                  Number of dimensions of Cartesian grid.
689
                           [in]
                                     Array specifying the number of processes in each dimension.
690
         * @param periods [in]
                                    Logical array specifying whether the grid is periodic (1 = true) or not
       (0 = false) in each dimension.
691
        * @param reorder [in] Ranking may be reordered (1 = true) or not (0 = false).
                         [in,out] Communicator with new Cartesian topology.
692
        * @param comm
693
694
        template<std::size_t _Size>
695
        void Cart_Create( std::array<int,_Size> const &dims,
696
                          std::array<int,_Size> const &periods,
697
                                                const reorder,
                          int.
698
                          MPI Comm
                                                       &comm
699
         MPI_Cart_create(MPI_COMM_WORLD, static_cast<int>(_Size), dims.data(), periods.data(), reorder,
700
       &comm);
701
       }
703
       /*
```

```
* Wrapper for MPI_Cart_coords, which determines process coords in
705
         * Cartesian topology given rank in group.
706
         * @tparam _Size
                                    Number of dimensions of Cartesian grid.
        * @param comm [in]
707
                                   Communicator with Cartesian structure.
708
        * @param rank
                           [in]
                                    Rank of a process within group of comm.
709
        * @param coords [in,out] Array containing the Cartesian coordinates of specified process.
710
711
        template<std::size_t _Size>
712
        void Cart_Coords( MPI_Comm
                                                const &comm,
                          const
std::array<int, _Size>
713
714
                                                       &coords)
715
         MPI_Cart_coords(comm, rank, static_cast<int>(_Size), coords.data());
716
717
718
719
720
        \star Wrapper for MPI_Cart_sub, which partitions a communicator into subgroups,
721
        * and form lower-dimensional Cartesian subgrids.
                                  Number of dimensions of Cartesian grid.
722
        * @tparam _Size
723
        * @param comm
                                    Communicator with Cartesian structure.
         * @param comm [in]

* @param rDims [in]
                                  The ith entry of rDims specifies whether the ith dimension is kept in
724
       the subgrid (1 = true) or is dropped (0 = false).
725
        \star @param \, subComm [in,out] Communicator containing the subgrid that includes the calling process.
72.6
727
        template<std::size_t _Size>
       void Cart_Sub ( MPI_Comm
728
                                              const &comm,
729
                       std::array<int, _Size> const &rDims,
730
731
732
         MPI_Cart_sub(comm, rDims.data(), &subComm);
733
734
735
736
        \star Wrapper for MPI_Barrier, for synchronization between MPI processes
737
        * @param comm [in] Communicator.
738
739
       void Barrier (MPI_Comm const &comm)
740
741
         MPI_Barrier(comm);
742
743
744
745
        * Wrapper for Comm_Free, which marks a communicator object for deallocation.
746
        * @param comm [in] Communicator.
747
748
        void Comm_Free(MPI_Comm &comm)
749
750
         MPI_Comm_free(&comm);
751
752
753
754
        * Wrapper for MPI_Finalize, that checks whether MPI has been finalized.
755
756
       void Finalize()
757
758
         MPI Finalize();
760
761
      } // end namespace v2
762
     #endif // DOXYGEN_SHOULD_SKIP_THIS
763
764 } // end namespace partensor
766 #endif // PARTENSOR_PARALLEL_WRAPPER_HPP
```

8.49 PARTENSOR.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
#include "Constants.hpp"
#include "CwiseProd.hpp"
#include "KhatriRao.hpp"
#include "Kronecker.hpp"
#include "DataGeneration.hpp"
#include "ReadWrite.hpp"
#include "Matricization.hpp"
#include "Tensor.hpp"
#include "TensorOperations.hpp"
```

```
#include "Timers.hpp"
#include "DimTrees.hpp"
#include "Cpd.hpp"
#include "Gtc.hpp"
#include "GtcStochastic.hpp"
#include "CpdDimTree.hpp"
#include "ParallelWrapper.hpp"
```

8.49.1 Detailed Description

Containts all the header files created for PARTENSOR project.

8.50 PARTENSOR.hpp

8.51 PARTENSOR_basic.hpp File Reference

```
#include "Config.hpp"
#include <mutex>
#include <Eigen/Dense>
#include <Eigen/Sparse>
#include <unsupported/Eigen/CXX11/Tensor>
#include "spdlog/spdlog.h"
#include "spdlog/sinks/basic_file_sink.h"
#include "execution.hpp"
#include "Constants.hpp"
#include "Tensor.hpp"
```

Classes

```
    struct DefaultValues< Tensor_>
```

Default Values for CPD algorithm.

struct Options < Tensor_, ExecutionPolicy_, DefaultValues_ >

Manage defaults parameters for CPD algorithm.

- struct SparseStatus < _TnsSize, ExecutionPolicy_, DefaultValues_ >
- struct Status < Tensor , ExecutionPolicy , DefaultValues >

Returned Type of CPD algorithm.

Typedefs

- using Clock = std::chrono::high_resolution_clock
- using Duration = std::chrono::nanoseconds

Functions

• template<typename Tensor_, typename ExecutionPolicy_ = execution::sequenced_policy, template< typename T > class Default← Values_ = DefaultValues>

Options < Tensor_, ExecutionPolicy_, DefaultValues_ > MakeOptions ()

• template<typename Tensor_, typename ExecutionPolicy_ = execution::sequenced_policy, template< typename T > class Default ← Values_ = DefaultValues>

Options< Tensor_, ExecutionPolicy_, DefaultValues_ > MakeOptions (DefaultValues_< Tensor_ > &&dv, ExecutionPolicy_ &&xp)

• template<std::size_t _TnsSize, typename ExecutionPolicy_ = execution::sequenced_policy, template< typename T > class Default← Values_ = SparseDefaultValues>

SparseOptions < _TnsSize, ExecutionPolicy_, DefaultValues_ > MakeSparseOptions ()

• template<std::size_t _TnsSize, typename ExecutionPolicy_ = execution::sequenced_policy, template< typename T > class Default← Values_ = SparseDefaultValues>

 $SparseOptions < _TnsSize, \; ExecutionPolicy_, \; DefaultValues_ > \\ \underbrace{MakeSparseOptions} \; (DefaultValues_ \leftrightarrow \\ < partensor::SparseTensor < _TnsSize > > &&dv, \; ExecutionPolicy_ &&xp)$

8.51.1 Detailed Description

Containts the the most basic information for PARTENSOR project.

8.51.2 Typedef Documentation

8.51.2.1 Clock

using Clock = std::chrono::high_resolution_clock

Chrono type for measuring time.

8.51.2.2 **Duration**

```
using Duration = std::chrono::nanoseconds
```

Type for chrono and duration time.

8.51.3 Function Documentation

```
8.51.3.1 MakeOptions() [1/2]
```

```
Options< Tensor_, ExecutionPolicy_, DefaultValues_ > partensor::MakeOptions ( ) < Tensor Order.
```

8.51.3.2 MakeOptions() [2/2]

< Tensor Order.

8.51.3.3 MakeSparseOptions() [1/2]

```
SparseOptions< _TnsSize, ExecutionPolicy_, DefaultValues_ > partensor::MakeSparseOptions ( )
```

8.51.3.4 MakeSparseOptions() [2/2]

< Tensor Order.

8.52 PARTENSOR basic.hpp

```
Go to the documentation of this file.
1 #ifndef DOXYGEN SHOULD
15 #endif // DOXYGEN SHOULD SKIP THIS
23 #ifndef PARTENSOR_BASIC_HPP
24 #define PARTENSOR_BASIC_HPP
26 #define EIGEN_PERMANENTLY_DISABLE_STUPID_WARNINGS 1
28 #if defined __GNUC__ && __GNUC__>=6
29 # pragma GCC diagnostic push
30 # pragma GCC diagnostic ignored "-Wignored-attributes"
31 # pragma GCC diagnostic ignored "-Wunknown-pragmas"
32 #endif
33
34 #include "Config.hpp"
35
36 #include <mutex>
38 #if USE_MPI
39 #include "ParallelWrapper.hpp"
40 #endif /* USE_MPI */
42 #include <Eigen/Dense>
43 #include <Eigen/Sparse>
44 #include <unsupported/Eigen/CXX11/Tensor>
45 #include "spdlog/spdlog.h"
46 #include "spdlog/sinks/basic_file_sink.h"
47 #include "execution.hpp"
48 #include "Constants.hpp"
49 #include "Tensor.hpp"
50
51 namespace partensor
52 {
53 #if USE_MPI
    using MPI_Environment = partensor::environment;
using MPI_Communicator = partensor::communicator;
56 #endif /* USE_MPI */
58
                      = std::chrono::high_resolution_clock;
    using Duration = std::chrono::nanoseconds;
59
                                                                     // mircoseconds??
60
     class Environment
63
64
       Environment(int argc, char *argv[], char *envp[])
6.5
     #if USE MPI
          : mMpiEnv(argc,argv,true)
66
      #endif /* USE_MPI */
68
69
          (void) argc;
70
          (void) argv;
71
          (void) envp;
72
73
          // create an spdlog object with pattern:
                       = The log level of the message (eg info, warn)
75
          // Y-m-d = Year in 4 digits - Month 01-12 - Day of month 01-31 (eg 2019-09-19)
                  = 12 hour clock (eg 02:55:02 pm)
76
          // %r
// %F
77
                       = Nanosecond part of the current second 000000000-999999999 (eg 256789123)
                      = Logger's name (eg some logger name)
= The actual text to log (eg "some user text")
          // %n
78
          spdlog::set_pattern("%$1> : [%Y-%m-%d %r] [%F] [%n] %v");
mLogger = spdlog::basic_logger_mt("Partensor", "../log/partensor.txt");
81
82
8.3
        Environment(int argc, char *argv[]) : Environment(argc, argv, nullptr)
84
85
87
        Environment() : Environment(0, nullptr, nullptr)
88
        { }
89
90
        ~Environment()
91
92
         mLogger->flush();
93
         // TODO spdlog::drop("Partensor");
94
95
        static Environment *Partensor(int argc, char **argv, char **envp)
96
                                                   l_mutex;
99
          static std::unique_ptr<Environment> l_partensor(nullptr);
100
101
          if (!l_partensor)
```

```
102
103
            std::lock_guard<std::mutex> lock(l_mutex);
104
105
            if (!l_partensor)
106
              if (argc == 0)
107
108
                l_partensor.reset(new Environment());
109
              else if (envp == nullptr)
110
                l_partensor.reset(new Environment(argc,argv));
111
              else
                l_partensor.reset(new Environment(argc,argv,envp));
112
           }
113
         }
114
115
116
          return l_partensor.get();
117
118
119
        std::shared_ptr<spdlog::logger> Logger()
120
121
         return mLogger;
122
123
124 #if USE MPT
        MPI_Environment &MpiEnvironment()
125
126
127
         return mMpiEnv;
128
129
130
        MPI_Communicator &MpiCommunicator()
131
132
         return mMpiCom;
133
134
135 #endif /* USE_MPI */
136
      private:
        std::shared_ptr<spdlog::logger> mLogger;
137
138
139
      #if USE MPI
140
       MPI_Environment
                         mMpiEnv;
141
       MPI_Communicator mMpiCom;
142
      #endif /* USE_MPI */
143
      };
144
145
      inline Environment *Partensor(int argc=0, char **argv=nullptr, char **envp=nullptr)
146
147
        return Environment::Partensor(argc, argv, envp);
148
149
150
      inline void Init(int argc, char **argv, char **envp)
151
152
       Partensor (argc, argv, envp);
153
154
155
      inline void Init(int argc, char **argv)
156
157
       Partensor (argc, argv);
158
159
160
      inline void Init()
161
162
       Partensor();
163
164
175
      template<typename Tensor_>
176
      struct DefaultValues {
177
178
        static std::size_t constexpr TnsSize = TensorTraits<Tensor_>::TnsSize;
179
180
        using DoubleArray = typename TensorTraits<Tensor_>::DoubleArray;
        using Constraints = typename TensorTraits<Tensor_>::Constraints;
181
182
        using IntArray = typename TensorTraits<Tensor_>::IntArray;
183
184
        static Method
                           constexpr DefaultMethod = Method::als;
        // static Constraint constexpr DefaultConstraint = Constraint::unconstrained; /**< Default value
185
       for Constraint is unconstrained. */
186
       static Constraint constexpr DefaultConstraint = Constraint::nonnegativity;
187
                           constexpr DefaultThresholdError = 1e-3;
        static double
188
        static double
                           constexpr DefaultNesterovTolerance = 1e-2;
189
        static unsigned
                           constexpr DefaultMaxIter = 20;
                           constexpr DefaultMaxDuration = Duration(10000);
        static Duration
190
                           constexpr DefaultLambda = 0.1;
191
        static double
192
        static double
                           constexpr DefaultProcessorPerMode = 2;
193
        static int
                           constexpr DefaultAccelerationCoefficient = 3;
194
        static int
                           constexpr DefaultAccelerationFail = 0;
195
        static bool
                           constexpr DefaultAcceleration = true;
196
        static bool
                           constexpr DefaultNormalization = true;
198
                           constexpr DefaultWriteToFile = false;
        static bool
```

```
200
        static DoubleArray constexpr DefaultLambdas = []() constexpr -> auto {
201
         DoubleArray c{};
202
          for (auto &e : c) e = DefaultLambda;
203
          return c;
2.04
        } ();
205
206
       static Constraints constexpr DefaultConstraints = []() constexpr -> auto {
207
          Constraints c{};
208
          for (auto &e : c) e = DefaultConstraint;
209
          return c;
210
       } ();
211
212
        static IntArray constexpr DefaultProcessorsPerMode = []() constexpr -> auto {
213
         IntArray c{};
214
          for(auto &e : c) e = DefaultProcessorPerMode;
215
          return c;
216
        } ();
217
218
      template<typename SparseTensor_>
220
221
      struct SparseDefaultValues {
2.2.2
        static std::size t constexpr TnsSize = SparseTensorTraits<SparseTensor >::TnsSize;
223
224
225
       using DoubleArray = typename SparseTensorTraits<SparseTensor_>::DoubleArray;
226
        using Constraints = typename SparseTensorTraits<SparseTensor_>::Constraints;
227
                          = typename SparseTensorTraits<SparseTensor_>::IntArray;
       using IntArray
228
229
       static Method
                          constexpr DefaultMethod = Method::als;
230
        // static Constraint constexpr DefaultConstraint = Constraint::unconstrained;
                                                                                         /**< Default value
       for Constraint is unconstrained. */
231
       static Constraint constexpr DefaultConstraint = Constraint::nonnegativity;
232
                           constexpr DefaultThresholdError = 1e-3;
        static double
                           constexpr DefaultNesterovTolerance = 1e-2;
constexpr DefaultMaxNesterovIter = 20;
233
        static double
234
        static int
                           constexpr DefaultMaxIter = 20;
235
       static unsigned
                           constexpr DefaultMaxDuration = Duration(10000);
236
       static Duration
237
        static double
                           constexpr DefaultC_stochastic_perc = 0.5;
238
        static double
                           constexpr DefaultLambda = 0.01;
239
        static double
                           constexpr DefaultProcessorPerMode = 2;
240
       static int
                           constexpr DefaultAccelerationCoefficient = 3;
2.41
       static int
                           constexpr DefaultAccelerationFail = 0;
242
                           constexpr DefaultAcceleration = false;
        static bool
                           constexpr DefaultAveraging = false;
243
        static bool
244
        static bool
                           constexpr DefaultNormalization = false;
245
        static bool
                           constexpr DefaultInitializeFactors = false;
246
        static bool
                           constexpr DefaultReadFactorsFromFile = false;
                          constexpr DefaultWriteToFile = false;
constexpr DefaultNonZeros = 1000;
248
        static bool
                          constexpr DefaultNonZeros
250
        static int
       static DoubleArray constexpr DefaultLambdas = []() constexpr -> auto {
252
253
        DoubleArray c{};
254
         for (auto &e : c) e = DefaultLambda;
255
          return c;
256
       } ();
257
258
       static Constraints constexpr DefaultConstraints = []() constexpr -> auto {
259
         Constraints c{};
260
          for (auto &e : c) e = DefaultConstraint;
          return c;
261
2.62
        } ();
263
264
        static IntArray constexpr DefaultProcessorsPerMode = []() constexpr -> auto {
265
         IntArray c{};
266
          for(auto &e : c) e = DefaultProcessorPerMode;
267
          return c;
2.68
       } ();
269
270
283
      template < typename Tensor_,
284
                 typename ExecutionPolicy_ = execution::sequenced_policy,
285
                 template <typename T> class DefaultValues_ = DefaultValues
286
      struct Options
287
288
          static constexpr std::size_t TnsSize = TensorTraits<Tensor_>::TnsSize;
          290
291
          using Constraints = typename TensorTraits<Tensor_>::Constraints;
292
          using DoubleArray = typename TensorTraits<Tensor_>::DoubleArray;
293
          using StringArray = std::array<std::string, TnsSize>;
294
295
296
          Method
                        method;
          Constraints
297
                        constraints;
298
          double
                        threshold_error;
299
          double
                        nesterov_delta_1;
300
          double
                        nesterov delta 2:
```

```
301
          DoubleArray
                        lambdas;
302
          unsigned
                        max_iter;
303
          Duration
                        max_duration;
304
          int
                        accel_coeff;
305
          int
                        accel fail:
306
          bool
                        acceleration:
307
          bool
                        normalization;
308
                        writeToFile;
309
          StringArray
                       final_factors_paths;
310
          Options() : method(DefaultValues_<Tensor_>::DefaultMethod),
311
312
                      constraints (DefaultValues <Tensor >::DefaultConstraints),
                      threshold_error(DefaultValues_<Tensor_>::DefaultThresholdError),
313
314
                      nesterov_delta_1(DefaultValues_<Tensor_>::DefaultNesterovTolerance),
315
                      nesterov_delta_2(DefaultValues_<Tensor_>::DefaultNesterovTolerance),
316
                      lambdas(DefaultValues_<Tensor_>::DefaultLambdas),
317
                      max iter(DefaultValues <Tensor >::DefaultMaxIter),
                      max_duration(DefaultValues_<Tensor_>::DefaultMaxDuration),
318
                      accel_coeff(DefaultValues_<Tensor_>::DefaultAccelerationCoefficient),
319
                      accel_fail(DefaultValues_<Tensor_>::DefaultAccelerationFail),
320
321
                      acceleration(DefaultValues_<Tensor_>::DefaultAcceleration),
322
                      normalization(DefaultValues_<Tensor_>::DefaultNormalization),
323
                      writeToFile(DefaultValues_<Tensor_>::DefaultWriteToFile)//,
                                                                                                  /**< Default
       value for write final factors to files. \star/
324
                       // final_factors_paths(DefaultValues_<Tensor_>::DefaultFinalFactorsPaths) /**< Default
       value for path for factors at the end of the algorithm. \star/
325
326
            for(std::size_t i=0; i<TnsSize; ++i)</pre>
327
              final_factors_paths[i] = "final_" + std::to_string(i) + ".bin";
328
329
330
331
          Options(Options const &) = default;
332
          Options (Options
                             &&) = default;
333
          Options & operator = (Options const &) = default;
334
335
         Options & operator = (Options
                                       &&) = default;
336
337
338
339
         Sparse Options
340
341
      template < std::size t TnsSize,
342
                typename ExecutionPolicy_ = execution::sequenced_policy,
343
                template <typename T> class DefaultValues_ = SparseDefaultValues
344
      struct SparseOptions
345
346
          using SparseTenor = typename partensor::SparseTensor<_TnsSize>;
          static constexpr std::size_t TnsSize = SparseTensorTraits<SparseTenor>::TnsSize;
347
          using DataType
349
                                 = typename SparseTensorTraits<SparseTenor>::DataType;
350
          using MatrixType
                                  = typename SparseTensorTraits<SparseTenor>::MatrixType;
351
                                  = typename SparseTensorTraits<SparseTenor>::Constraints;
          using Constraints
352
          using DoubleArray
                                 = typename SparseTensorTraits<SparseTenor>::DoubleArray;
353
          using SparseMatrixType = typename SparseTensorTraits<SparseTenor>::SparseMatrixType;
          using LongMatrixType = typename SparseTensorTraits<SparseTenor>::LongMatrixType;
354
                                  = typename SparseTensorTraits<SparseTenor>::Dimensions;
355
          using Dimensions
                                  = typename SparseTensorTraits<SparseTenor>::SparseTensor;
356
          using SparseTensor
                                 = typename SparseTensorTraits<SparseTenor>::MatrixArray;
357
          using MatrixArray
358
          using StringArray
                                  = std::array<std::string, TnsSize>;
359
360
          int
                                    rank:
361
          std::array<int, TnsSize> tnsDims;
362
                                    nonZeros;
          int
                                    initialized_factors;
363
          bool
364
          bool
                                    read_factors_from_file;
365
          MatrixArray
                                    factorsInit;
366
          Method
367
                        method:
368
          Constraints constraints:
369
          double
                        threshold_error;
370
          double
                        nesterov_delta_1;
371
          double
                        nesterov delta 2;
372
          int
                        max_nesterov_iter;
          double
373
                        c_stochastic_perc;
374
          DoubleArray
                        lambdas;
375
          unsigned
                        max_iter;
376
          Duration
                        max_duration;
377
          int
                        accel_coeff;
378
          int
                        accel fail:
379
          boo1
                        acceleration:
380
          bool
                        averaging;
                        normalization;
381
          bool
382
                        writeToFile;
383
384
          std::string
                        ratings_path;
385
          StringArray
                        initial factors paths;
386
          StringArray
                        final_factors_paths;
```

```
387
388
          SparseOptions() : initialized_factors(DefaultValues_<SparseTenor>::DefaultInitializeFactors),
389
                             read_factors_from_file(DefaultValues_<SparseTenor>::DefaultReadFactorsFromFile),
390
                            \verb|method(DefaultValues_<SparseTenor>::DefaultMethod)|,
391
                            \verb|constraints| (DefaultValues\_<SparseTenor>::DefaultConstraints)|,
                             threshold_error(DefaultValues_<SparseTenor>::DefaultThresholdError),
392
393
                            nesterov_delta_1(DefaultValues_<SparseTenor>::DefaultNesterovTolerance),
394
                            nesterov_delta_2(DefaultValues_<SparseTenor>::DefaultNesterovTolerance),
395
                            max_nesterov_iter(DefaultValues_<SparseTenor>::DefaultMaxNesterovIter),
396
                             c_stochastic_perc(DefaultValues_<SparseTenor>::DefaultC_stochastic_perc),
397
                             lambdas(DefaultValues_<SparseTenor>::DefaultLambdas),
398
                            max_iter(DefaultValues_<SparseTenor>::DefaultMaxIter),
399
                            max_duration(DefaultValues_<SparseTenor>::DefaultMaxDuration),
                            accel_coeff(DefaultValues_<SparseTenor>::DefaultAccelerationCoefficient),
400
401
                             accel_fail(DefaultValues_<SparseTenor>::DefaultAccelerationFail),
402
                             acceleration(DefaultValues_<SparseTenor>::DefaultAcceleration),
403
                             averaging (DefaultValues_<SparseTenor>::DefaultAveraging),
                            normalization(DefaultValues_<SparseTenor>::DefaultNormalization),
404
405
                            writeToFile(DefaultValues_<SparseTenor>::DefaultWriteToFile)
406
                             // final_factors_paths(DefaultValues_<SparseTenor>::DefaultFinalFactorsPaths)
       /**< Default value for path for factors at the end of the algorithm. */
407
408
            for(std::size_t i=0; i<TnsSize; ++i)</pre>
409
              final_factors_paths[i] = "final_" + std::to_string(i) + ".bin";
410
411
412
413
          SparseOptions(SparseOptions const &) = default;
414
          SparseOptions(SparseOptions
                                           &&) = default;
415
416
          SparseOptions & operator = (SparseOptions const &) = default:
417
          SparseOptions & operator = (SparseOptions &&) = default;
418
419
420
        template < typename Tensor_,
                   typename ExecutionPolicy_ = execution::sequenced_policy,
421
       template <typename T> class DefaultValues_ = DefaultValues
Options<Tensor_, ExecutionPolicy_, DefaultValues_> MakeOptions()
422
423
424
425
          Options<Tensor_,ExecutionPolicy_,DefaultValues_> options;
426
          static constexpr std::size_t TnsSize = TensorTraits<Tensor_>::TnsSize;
                                      = DefaultValues_<Tensor_>::DefaultMethod;
                                                                                                    // Default
428
          options.method
       value for Method is als.
429
          options.constraints
                                      = DefaultValues_<Tensor_>::DefaultConstraints;
                                                                                                    // Default
       value for Constraint is no negative.
430
          options.threshold_error
                                      = DefaultValues_<Tensor_>::DefaultThresholdError;
                                                                                                    // Default
       value for cost function's threshold.
431
         options.nesterov_delta_1
                                      = DefaultValues_<Tensor_>::DefaultNesterovTolerance;
                                                                                                    // Default
       value for Nesterov's tolerance.
                                      = DefaultValues_<Tensor_>::DefaultNesterovTolerance;
432
         options.nesterov delta 2
                                                                                                    // Default
       value for Nesterov's tolerance.
433
          options.lambdas
                                       = DefaultValues_<Tensor_>::DefaultLambdas;
       value for lambda.
434
          options.max_iter
                                      = DefaultValues_<Tensor_>::DefaultMaxIter;
                                                                                                    // Default
       value outer loop maximum iterations.
435
          options.max duration
                                       = DefaultValues <Tensor >::DefaultMaxDuration;
                                                                                                    // Default
       value outer loop maximum duration.
436
          options.accel_coeff
                                       = DefaultValues_<Tensor_>::DefaultAccelerationCoefficient; // Default
       value for acceleration coefficient.
437
         options.accel_fail
                                      = DefaultValues_<Tensor_>::DefaultAccelerationFail;
                                                                                                    // Default
       value for acceleration fail.
         options.acceleration
                                      = DefaultValues_<Tensor_>::DefaultAcceleration;
                                                                                                    // Default
438
       value for acceleration.
          // options.averaging
439
                                          = DefaultValues <Tensor >::DefaultAveraging;
       Default value for averaging.
                                                                                                    // Default
440
          options.normalization
                                      = DefaultValues_<Tensor_>::DefaultNormalization;
       value for normalization.
441
                                      = DefaultValues <Tensor >::DefaultWriteToFile;
         options.writeToFile
                                                                                                    // Default
       value for write final factors to files.
442
          // options.final_factors_paths = DefaultValues_<Tensor_>::DefaultFinalFactorsPaths;
                                                                                                      //
       Default value for path for factors at the end of the algorithm.
443
          for(std::size_t i=0; i<TnsSize; ++i)</pre>
444
            options.final_factors_paths[i] = "final_" + std::to_string(i) + ".bin";
445
446
447
          return options;
448
449
450
        template < std::size_t _TnsSize,
                   typename ExecutionPolicy_ = execution::sequenced_policy,
template <typename T> class DefaultValues_ = SparseDefaultValues
451
452
453
        SparseOptions<_TnsSize, ExecutionPolicy_, DefaultValues_> MakeSparseOptions()
454
455
          SparseOptions<_TnsSize,ExecutionPolicy_,DefaultValues_> options;
          456
457
459
                                                                                                         //
```

```
Default value for Method is als.
                                     = DefaultValues_<SparseTensor>::DefaultConstraints;
460
         options.constraints
      Default value for Constraint is no negative.
         options.threshold_error
                                                                                                     11
461
                                     = DefaultValues_<SparseTensor>::DefaultThresholdError;
      Default value for cost function's threshold.
                                     = DefaultValues_<SparseTensor>::DefaultNesterovTolerance;
462
         options.nesterov delta 1
                                                                                                     11
      Default value for Nesterov's tolerance.
         options.nesterov_delta_2
463
                                     = DefaultValues_<SparseTensor>::DefaultNesterovTolerance;
      Default value for Nesterov's tolerance.
         464
                                                                                                     //
465
      Options.idmodas

Default value for lambda.

***: DefaultValues_<SparseTensor>::DefaultMaxIter;
                                                                                                     11
466
      Default value outer loop maximum iterations.
467
         options.max_duration
                                     = DefaultValues_<SparseTensor>::DefaultMaxDuration;
                                                                                                     //
      Default value outer loop maximum duration.
468
         options.accel_coeff
                                    = DefaultValues_<SparseTensor>::DefaultAccelerationCoefficient; //
      Default value for acceleration coefficient.
469
         options.accel_fail
                                    = DefaultValues_<SparseTensor>::DefaultAccelerationFail;
       Default value for acceleration fail.
470
          options.acceleration
                                     = DefaultValues_<SparseTensor>::DefaultAcceleration;
                                                                                                     11
      Default value for acceleration.
                                      = DefaultValues_<SparseTensor>::DefaultAveraging;
                                                                                                     11
471
         options.averaging
      Default value for averaging.
472
         options.normalization
                                                                                                     11
                                     = DefaultValues_<SparseTensor>::DefaultNormalization;
       Default value for normalization.
473
                                     = DefaultValues_<SparseTensor>::DefaultWriteToFile;
         options.writeToFile
      Default value for write final factors to files.
474
         // options.final_factors_paths = DefaultValues_<SparseTensor>::DefaultFinalFactorsPaths;
      Default value for path for factors at the end of the algorithm.
475
         for(std::size t i=0; i<TnsSize; ++i)</pre>
476
477
           options.final_factors_paths[i] = "final_" + std::to_string(i) + ".bin";
478
         return options;
479
480
481
482
        template < typename Tensor_,
483
                  typename ExecutionPolicy_ = execution::sequenced_policy,
                   template <typename T> class DefaultValues_ = DefaultValues
484
485
       Options<Tensor_, ExecutionPolicy_, DefaultValues_> MakeOptions (DefaultValues_<Tensor_> &&dv,
      ExecutionPolicy_ &&xp)
486
487
         Options<Tensor_,ExecutionPolicy_,DefaultValues_> options;
         static constexpr std::size_t TnsSize = TensorTraits<Tensor_>::TnsSize;
490
         options.method
                                     = DefaultValues_<Tensor_>::DefaultMethod;
                                                                                                // Default
      value for Method is als.
491
         options.constraints
                                    = DefaultValues_<Tensor_>::DefaultConstraints;
                                                                                                // Default
      value for Constraint is no negative.
492
                                    = DefaultValues <Tensor >::DefaultThresholdError;
         options.threshold error
                                                                                                // Default
       value for cost function's threshold.
         options.nesterov_delta_1
493
                                     = DefaultValues_<Tensor_>::DefaultNesterovTolerance;
      value for Nesterov's tolerance.
494
         options.nesterov_delta_2
                                     = DefaultValues_<Tensor_>::DefaultNesterovTolerance;
                                                                                                // Default
      value for Nesterov's tolerance.
495
         options.lambdas
                                     = DefaultValues <Tensor >::DefaultLambdas;
                                                                                                // Default
       value for lambda.
496
         options.max_iter
                                     = DefaultValues <Tensor >::DefaultMaxIter;
      value outer loop maximum iterations.
497
         options.max_duration
                                     = DefaultValues_<Tensor_>::DefaultMaxDuration;
                                                                                                // Default
      value outer loop maximum duration.
498
         options.accel coeff
                                     = DefaultValues_<Tensor_>::DefaultAccelerationCoefficient; // Default
      value for acceleration coefficient.
499
         options.accel fail
                                     = DefaultValues <Tensor >::DefaultAccelerationFail;
      value for acceleration fail.
500
         options.acceleration
                                     = DefaultValues_<Tensor_>::DefaultAcceleration;
                                                                                                // Default
      value for acceleration.
501
         // options.averaging
                                                                                                   11
                                        = DefaultValues <Tensor >::DefaultAveraging;
      Default value for averaging.
502
         options.normalization
                                     = DefaultValues_<Tensor_>::DefaultNormalization;
                                                                                                // Default
       value for normalization.
503
         options.writeToFile
                                     = DefaultValues_<Tensor_>::DefaultWriteToFile;
                                                                                                // Default
      value for write final factors to files.
         // options.final_factors_paths = DefaultValues_<Tensor_>::DefaultFinalFactorsPaths;
504
                                                                                                 //
      Default value for path for factors at the end of the algorithm.
         for(std::size_t i=0; i<TnsSize; ++i)</pre>
505
506
507
           options.final_factors_paths[i] = "final_" + std::to_string(i) + ".bin";
508
509
         return options:
510
511
512
        template < std::size t TnsSize,
513
                  typename ExecutionPolicy_ = execution::sequenced_policy,
514
                   template <typename T> class DefaultValues_ = SparseDefaultValues >
515
        SparseOptions<_TnsSize, ExecutionPolicy_, DefaultValues_>
      MakeSparseOptions (DefaultValues_<partensor::SparseTensor<_TnsSize» &&dv, ExecutionPolicy_ &&xp)
```

```
516
        {
          SparseOptions<_TnsSize,ExecutionPolicy_,DefaultValues_> options;
517
          using SparseTensor = typename partensor::SparseTensor<_TnsSize>;
static constexpr std::size_t TnsSize = SparseTensorTraits<SparseTensor>::TnsSize;
518
519
521
          options.method
                                      = DefaultValues_<SparseTensor>::DefaultMethod;
       Default value for Method is als.
522
          options.constraints
                                      = DefaultValues_<SparseTensor>::DefaultConstraints;
                                                                                                         //
       Default value for Constraint is no negative.
523
          options.threshold_error
                                      = DefaultValues_<SparseTensor>::DefaultThresholdError;
       Default value for cost function's threshold.
524
          options.nesterov_delta_1
                                      = DefaultValues_<SparseTensor>::DefaultNesterovTolerance;
                                                                                                         11
       Default value for Nesterov's tolerance.
525
          options.nesterov_delta_2
                                       = DefaultValues <SparseTensor>::DefaultNesterovTolerance;
       Default value for Nesterov's tolerance.
         options.c_stochastic_perc = DefaultValues_<SparseTensor>::DefaultC_stochastic_perc;
options.lambdas = DefaultValues_<SparseTensor>::DefaultLambdas;
526
527
       Default value for lambda.
                                                                                                         //
528
                                       = DefaultValues <SparseTensor>::DefaultMaxIter;
          options.max iter
       Default value outer loop maximum iterations.
529
          options.max_duration
                                      = DefaultValues_<SparseTensor>::DefaultMaxDuration;
       Default value outer loop maximum duration.
530
          options.accel_coeff
                                      = DefaultValues_<SparseTensor>::DefaultAccelerationCoefficient; //
       Default value for acceleration coefficient.
                                                                                                         11
531
          options.accel fail
                                      = DefaultValues <SparseTensor>::DefaultAccelerationFail;
       Default value for acceleration fail.
532
          options.acceleration
                                      = DefaultValues_<SparseTensor>::DefaultAcceleration;
       Default value for acceleration.
533
          options.averaging
                                       = DefaultValues_<SparseTensor>::DefaultAveraging;
       534
                                                                                                         11
535
          options.writeToFile
                                       = DefaultValues_<SparseTensor>::DefaultWriteToFile;
       Default value for write final factors to files.
536
         // options.final_factors_paths = DefaultValues_<SparseTensor>::DefaultFinalFactorsPaths;
       Default value for path for factors at the end of the algorithm.
537
          for(std::size_t i=0; i<TnsSize; ++i)</pre>
538
539
            options.final_factors_paths[i] = "final_" + std::to_string(i) + ".bin";
540
541
          return options;
542
543
556
        template < typename Tensor ,
557
                   typename ExecutionPolicy_ = execution::sequenced_policy,
558
                   template <typename T> class DefaultValues_ = DefaultValues >
559
        struct Status
560
561
          using MatrixArray = typename TensorTraits<Tensor_>::MatrixArray;
          Options<Tensor_,ExecutionPolicy_,DefaultValues_> options;
563
                                                                               = 0.0;
564
          double
                                                             frob tns
565
          double
                                                                               = 0.0;
                                                             f_value
                                                             rel_costFunction = 0.0;
566
          double
567
          unsigned
                                                             ao_iter
                                                                               = 0;
          MatrixArray
568
                                                             factors:
570
          Status()
                                 = default:
          Status(Status const &) = default;
571
          Status (Status &&) = default;
572
573
574
          Status(Options<Tensor_,ExecutionPolicy_,DefaultValues_> const &opt) : options(opt)
575
576
577
          Status & operator = (Status const &) = default;
578
          Status & operator = (Status
                                     &&) = default;
579
580
581
          Constructor called, in case the user decides to change one or more
582
          of the options and use them in the factorization.
583
584
          Status & Operator = (Options < Tensor , Execution Policy , Default Values > const & Opts)
585
586
          options = opts;
587
588
          return *this;
589
590
591
          explicit operator Options<Tensor_,ExecutionPolicy_,DefaultValues_>& ()
592
593
          return options;
594
595
        }:
596
600
        template < std::size_t _TnsSize,
                   typename ExecutionPolicy_ = execution::sequenced_policy,
601
602
                   template <typename T> class DefaultValues_ = SparseDefaultValues >
603
        struct SparseStatus
604
605
          using SparseTensor = typename partensor::SparseTensor< TnsSize>;
```

```
606
          using MatrixArray = typename SparseTensorTraits<SparseTensor>::MatrixArray;
608
          SparseOptions<_TnsSize,ExecutionPolicy_,DefaultValues_> options;
609
          double
                                                                    frob_tns
                                                                                      = 0.0;
610
          double
                                                                    f value
                                                                                      = 0.0;
611
          double
                                                                    rel costFunction = 0.0;
                                                                                      = 0;
612
          unsigned
                                                                    ao iter
613
          MatrixArray
                                                                    factors;
615
          SparseStatus()
                                        = default;
616
          SparseStatus(SparseStatus const &) = default;
                                         &&) = default;
617
          SparseStatus(SparseStatus
618
619
          SparseStatus(SparseOptions<_TnsSize,ExecutionPolicy_,DefaultValues_> const &opt) : options(opt)
620
          { }
621
622
          SparseStatus &operator=(SparseStatus const &) = default;
623
          SparseStatus & operator = (SparseStatus
                                                 &&) = default;
624
625
626
          Constructor called, in case the user decides to change one or more
627
          of the options and use them in the factorization.
628
629
          SparseStatus &operator=(SparseOptions<_TnsSize,ExecutionPolicy_,DefaultValues_> const &opts)
630
           options = opts:
631
632
633
           return *this;
634
635
636
          explicit operator SparseOptions<_TnsSize,ExecutionPolicy_,DefaultValues_>& ()
637
638
            return options:
639
640
641
642
        template < typename Tensor_,
                   typename ExecutionPolicy_ = execution::sequenced_policy,
643
                   template <typename T> class DefaultValues_ = DefaultValues
644
645
        Status<Tensor_> MakeStatus()
646
647
          Status<Tensor_,ExecutionPolicy_,DefaultValues_> status;
648
649
         status.options = MakeOptions<Tensor_,ExecutionPolicy_,DefaultValues_>();
650
651
         return status;
652
653
654
        template <typename Tensor_, typename ExecutionPolicy_, template <typename T> class DefaultValues_>
655
        Status<Tensor_,std::remove_cv_t<std::remove_reference_t<ExecutionPolicy_>,DefaultValues_>
       MakeStatus(DefaultValues_<Tensor_> &&dv, ExecutionPolicy_ &&xp)
656
657
          using ExecutionPolicy_t = std::remove_cv_t<std::remove_reference_t<ExecutionPolicy_»;
658
659
          Status<Tensor_, ExecutionPolicy_t, DefaultValues_> status;
660
          status.options = MakeOptions<Tensor_>(std::forward<ExecutionPolicy >(xp));
661
662
663
         return status;
664
665
666
        template < std::size_t _TnsSize,</pre>
667
                   typename ExecutionPolicy_ = execution::sequenced_policy,
668
                   template <typename T> class DefaultValues_ = SparseDefaultValues
669
        SparseStatus<_TnsSize> MakeSparseStatus()
670
671
          SparseStatus<_TnsSize,ExecutionPolicy_,DefaultValues_> status;
672
673
          status.options = MakeSparseOptions<_TnsSize,ExecutionPolicy_,DefaultValues_>();
674
675
         return status:
676
677
678
        template < std::size_t _TnsSize,
679
                   typename ExecutionPolicy_,
                   template <typename T> class DefaultValues_
680
        SparseStatus<_TnsSize,std::remove_cv_t<std::remove_reference_t<ExecutionPolicy_>,DefaultValues_>
681
       MakeSparseStatus(DefaultValues_<partensor::SparseTensor<_TnsSize» &&dv, ExecutionPolicy_ &&xp)
682
683
          SparseStatus<_TnsSize,ExecutionPolicy_,DefaultValues_> status;
684
685
          status.options = MakeSparseOptions < TnsSize, ExecutionPolicy , DefaultValues >();
686
687
         return status;
688
689
690
        template <typename Tensor_>
691
        struct Options<Tensor_,execution::openmpi_policy,DefaultValues> : public Options<Tensor_>
692
```

```
693
          using Options<Tensor_,execution::sequenced_policy,DefaultValues>::constraints;
694
695
          using IntArray = typename TensorTraits<Tensor_>::IntArray;
696
697
          IntArray proc_per_mode;
698
699
          Options() : proc_per_mode(DefaultValues<Tensor_>::DefaultProcessorsPerMode)
700
701
          Options (Options const &) = default;
702
          Options (Options
                               &&) = default;
703
          Options & operator = (Options const &) = default;
704
          Options & operator = (Options
705
                                          &&) = default;
706
707
708
        template <typename Tensor_>
709
        Options<Tensor_, execution::openmpi_policy, DefaultValues> MakeOptions (execution::openmpi_policy &&)
710
711
          Options<Tensor_,execution::openmpi_policy,DefaultValues> options;
712
713
          static_cast<Options<Tensor_>&>(options) = MakeOptions<Tensor_>();
714
715
          options.proc_per_mode = DefaultValues<Tensor_>::DefaultProcessorsPerMode;
716
717
          return options;
718
719
720
        template <std::size_t _TnsSize>
721
        struct SparseOptions<_TnsSize,execution::openmpi_policy,SparseDefaultValues> : public
       SparseOptions<_TnsSize>
722
723
          using SparseOptions < TnsSize, execution::sequenced policy, SparseDefaultValues >:: constraints;
724
          using SparseTensor = typename partensor::SparseTensor<_TnsSize>;
using IntArray = typename SparseTensorTraits<SparseTensor>::IntArray;
725
726
727
728
          IntArray proc_per_mode;
729
730
          SparseOptions() : proc_per_mode(SparseDefaultValues<SparseTensor>::DefaultProcessorsPerMode)
731
732
          SparseOptions(SparseOptions const &) = default;
733
          SparseOptions (SparseOptions
                                            &&) = default;
734
735
          SparseOptions &operator=(SparseOptions const &) = default;
          SparseOptions & operator=(SparseOptions &&) = default;
736
737
738
739
        template <std::size_t _TnsSize>
740
        SparseOptions<_TnsSize, execution::openmpi_policy, SparseDefaultValues>
       MakeSparseOptions(execution::openmpi_policy &&)
741
742
          using SparseTensor = typename partensor::SparseTensor<_TnsSize>;
743
744
          SparseOptions<_TnsSize,execution::openmpi_policy,SparseDefaultValues> options;
745
746
          static cast<SparseOptions< TnsSize>&>(options) = MakeSparseOptions< TnsSize>();
747
748
          options.proc_per_mode = SparseDefaultValues<SparseTensor>::DefaultProcessorsPerMode;
749
750
          return options;
751
752
753
        template <typename Tensor_>
754
        using MpiOptions = Options<Tensor_,execution::openmpi_policy,DefaultValues>;
755
756
        template <typename Tensor_>
757
        using MpiStatus = Status<Tensor_,execution::openmpi_policy,DefaultValues>;
758
759
        template < std::size t TnsSize>
        using MpiSparseOptions = SparseOptions<_TnsSize,execution::openmpi_policy,SparseDefaultValues>;
760
761
762
        template < std::size_t _TnsSize>
763
        using MpiSparseStatus = SparseStatus<_TnsSize,execution::openmpi_policy,SparseDefaultValues>;
764
765
        template <typename Tensor >
766
        using OmpOptions = Options<Tensor_,execution::openmp_policy,DefaultValues>;
767
768
        template <typename Tensor_>
769
        using OmpStatus = Status<Tensor_,execution::openmp_policy,DefaultValues>;
770
771
        template <typename Tensor >
772
        using CudaOptions = Options<Tensor_, execution::cuda_policy, DefaultValues>;
773
774
        template <typename Tensor_>
775
        using CudaStatus = Status<Tensor_, execution::cuda_policy, DefaultValues>;
776
777
        template <std::size t TnsSize>
```

```
using OmpSparseOptions = SparseOptions<_TnsSize,execution::openmp_policy,SparseDefaultValues>;

template <std::size_t _TnsSize>
using OmpSparseStatus = SparseStatus<_TnsSize,execution::openmp_policy,SparseDefaultValues>;

as } // namespace partensor

and partensor;

and partensor partensor partensor;

and partensor parten
```

8.53 PartialCwiseProd.hpp File Reference

```
#include "CwiseProd.hpp"
```

Functions

template<typename MatrixArray_ >
 auto PartialCwiseProd (MatrixArray_ const &matArray, std::size_t const mode)
 Partial CwiseProd implementation.

8.53.1 Detailed Description

Implementation for partial computation of an element wise product. Makes use of CwiseProd function from CwiseProd.hpp.

Warning

The implementation supports only this operation, when the number of Matrices of Matrix type are in range of [3-8].

8.53.2 Function Documentation

8.53.2.1 PartialCwiseProd()

Partial CwiseProd implementation.

Computes the element wise product of matrices of Matrix type contained in an array container, excluding the one specified in mode.

Template Parameters

Matrix⊷	An array container type.
Array_	

Parameters

matArray	[in] An array containing matrices to use in this operation.	1
mode	[in] Id of matrix to exclude from the element wise product.]

Returns

A Matrix with the result.

Note

The function is supported only, when the size of matArray is in range of [3-8].

8.54 PartialCwiseProd.hpp

Go to the documentation of this file.

```
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
28 #ifndef PARTENSOR_PARTIAL_CWISE_PROD_HPP
29 #define PARTENSOR_PARTIAL_CWISE_PROD_HPP
30
31 #include "CwiseProd.hpp"
33 namespace partensor
34 {
35
          inline namespace v1 {
                  template <typename MatrixArray_>
54
                  auto PartialCwiseProd( MatrixArray_ const &matArray,
                                            std::size_t const mode
57
                         using Matrix = typename MatrixArrayTraits<MatrixArray_>::value_type; // Type of
58
      data of @c Eigen Matrix (e.g double, float, ..).
59
                          constexpr std::size_t TnsSize = MatrixArrayTraits<MatrixArray_>::Size; // Size of
60
      matArray.
61
62
                          if constexpr ( TnsSize == 3 )
63
64
                                  switch ( mode )
65
                                                 return CwiseProd(matArray[2], matArray[1]);
68
69
                                         case 1:
70
                                                 return CwiseProd(matArray[2], matArray[0]);
                                                 break;
72
                                         case 2:
73
                                                 return CwiseProd(matArray[1], matArray[0]);
74
                                                 break;
7.5
                                         default:
76
                                                 Matrix resMat:
77
                                                 return resMat.setZero();
                                                 break;
79
80
81
                          else if constexpr ( TnsSize == 4 )
82
83
                                  switch ( mode )
84
86
                                                 return CwiseProd(matArray[3], matArray[2], matArray[1]);
87
88
                                         case 1:
                                                 return CwiseProd(matArray[3], matArray[2], matArray[0]);
89
                                                 break;
                                                 return CwiseProd(matArray[3], matArray[1], matArray[0]);
93
94
                                         case 3:
95
                                                 return CwiseProd(matArray[2], matArray[1], matArray[0]);
96
                                                 break;
                                         default:
```

```
98
                                                     Matrix resMat;
                                                     return resMat.setZero();
100
                                                      break;
101
102
                             else if constexpr ( TnsSize == 5 )
103
104
105
                                      switch ( mode )
106
107
                                              case 0:
                                                      return CwiseProd(matArray[4], matArray[3], matArray[2],
108
       matArray[1]);
109
                                                      break;
110
111
                                                      return CwiseProd(matArray[4], matArray[3], matArray[2],
       matArray[0]);
112
                                                      break:
                                              case 2:
113
114
                                                      return CwiseProd(matArray[4], matArray[3], matArray[1],
       matArray[0]);
115
116
                                              case 3:
                                                      return CwiseProd(matArray[4], matArray[2], matArray[1],
117
       matArray[0]);
118
                                                      break;
119
                                              case 4:
120
                                                      return CwiseProd(matArray[3], matArray[2], matArray[1],
       matArray[0]);
121
                                                      break;
122
                                              default:
123
                                                      Matrix resMat:
124
                                                      return resMat.setZero();
125
126
127
                             else if constexpr ( TnsSize == 6 )
128
129
130
                                      switch ( mode )
131
132
133
                                                      return CwiseProd(matArray[5], matArray[4], matArray[3],
       matArray[2], matArray[1]);
134
                                                      break:
135
                                              case 1:
                                                      return CwiseProd(matArray[5], matArray[4], matArray[3],
136
       matArray[2], matArray[0]);
137
138
                                              case 2:
                                                      return CwiseProd(matArray[5], matArray[4], matArray[3],
139
       matArrav[1], matArrav[0]);
140
                                                      break;
141
                                              case 3:
142
                                                      return CwiseProd(matArray[5], matArray[4], matArray[2],
       matArray[1], matArray[0]);
143
                                                      break;
144
                                              case 4:
                                                      return CwiseProd(matArray[5], matArray[3], matArray[2],
       matArray[1], matArray[0]);
146
147
                                              case 5:
                                                      return CwiseProd(matArray[4], matArray[3], matArray[2],
148
       matArray[1], matArray[0]);
149
                                                      break;
150
151
                                                      Matrix resMat;
152
                                                      return resMat.setZero();
153
                                                      break;
154
155
156
                             else if constexpr ( TnsSize == 7 )
157
158
                                      switch ( mode )
159
160
                                              case 0:
                                                      return CwiseProd(matArray[6], matArray[5], matArray[4],
161
       matArray[3], matArray[2], matArray[1]);
162
                                                      break;
163
164
                                                      return CwiseProd(matArray[6], matArray[5], matArray[4],
       matArray[3], matArray[2], matArray[0]);
165
                                                      break;
166
                                              case 2:
                                                      return CwiseProd(matArray[6], matArray[5], matArray[4],
167
       matArray[3], matArray[1], matArray[0]);
168
                                                      break;
                                              case 3:
169
170
                                                      return CwiseProd(matArray[6], matArray[5], matArray[4],
```

```
matArray[2], matArray[1], matArray[0]);
171
172
                                             case 4:
173
                                                     return CwiseProd (matArray[6], matArray[5], matArray[3],
       matArray[2], matArray[1], matArray[0]);
174
                                                     break:
175
176
                                                     return CwiseProd(matArray[6], matArray[4], matArray[3],
       matArray[2], matArray[1], matArray[0]);
177
                                                     break;
178
                                             case 6:
                                                     return CwiseProd(matArray[5], matArray[4], matArray[3],
179
       matArray[2], matArray[1], matArray[0]);
180
181
182
                                                     Matrix resMat;
183
                                                     return resMat.setZero();
184
                                                     break;
185
186
187
                             else if constexpr ( TnsSize == 8 )
188
189
                                     switch ( mode )
190
191
                                             case 0:
192
                                                     return CwiseProd(matArray[7], matArray[6], matArray[5],
       matArray[4], matArray[3], matArray[2], matArray[1]);
193
194
                                                     return CwiseProd(matArray[7], matArray[6], matArray[5],
195
       matArray[4], matArray[3], matArray[2], matArray[0]);
196
197
198
                                                     return CwiseProd(matArray[7], matArray[6], matArray[5],
       matArray[4], matArray[3], matArray[1], matArray[0]);
199
200
                                             case 3:
201
                                                     return CwiseProd(matArray[7], matArray[6], matArray[5],
       matArray[4], matArray[2], matArray[1], matArray[0]);
202
203
2.04
                                                     return CwiseProd(matArray[7], matArray[6], matArray[5],
       matArray[3], matArray[2], matArray[1], matArray[0]);
205
206
207
                                                     return CwiseProd(matArray[7], matArray[6], matArray[4],
       matArray[3], matArray[2], matArray[1], matArray[0]);
208
209
                                             case 6:
                                                     return CwiseProd(matArray[7], matArray[5], matArray[4],
210
       matArray[3], matArray[2], matArray[1], matArray[0]);
211
212
213
                                                     return CwiseProd(matArray[6], matArray[5], matArray[4],
       matArray[3], matArray[2], matArray[1], matArray[0]);
214
                                                     break;
215
216
                                                     Matrix resMat;
217
                                                     return resMat.setZero();
218
                                                     break;
219
220
221
223
224
            } // end namespace v1
225
226 } // end namespace partensor
228 #endif // end of PARTENSOR_PARTIAL_CWISE_PROD_HPP
```

8.55 PartialKhatriRao.hpp File Reference

#include "KhatriRao.hpp"

Functions

template < typename Policy , typename MatrixArray_ >
 auto PartialKhatriRao (Policy const & execution_policy, MatrixArray_ const & matArray, std::size_t const mode)

Partial KhatriRao implementation.

8.55.1 Detailed Description

Implementation for partial computation of Khatri-Rao product. Makes use of KhatriRao function from KhatriRao.hpp.

Warning

The implementation supports only this operation, when the number of Matrices of Matrix type are in range of [3-8].

8.55.2 Function Documentation

8.55.2.1 PartialKhatriRao()

Partial KhatriRao implementation.

Computes the Khatri-Rao product of matrices of Matrix type contained in an array container, excluding the one specified in mode.

An execution_policy can be applied as in KhatriRao function. Either execution::seq (sequential) or execution::par (parallel). The default value is sequential.

Template Parameters

Policy	Type of Execution Policy (sequential, parallel).
MatrixArray	An array container type.

Parameters

execution_policy	[in] Which Policy to execute.	
matArray	[in] An array containing matrices to use in this operation.	
mode	[in] Id of matrix to exclude from the Khatri-Rao product.	

Returns

An Eigen Matrix with the result.

Note

The function is supported only, when the size of matArray is in range of [3-8].

8.56 PartialKhatriRao.hpp

```
Go to the documentation of this file.
1 #ifndef DOXYGEN SHOULD SKI
15 #endif // DOXYGEN SHOULD SKIP THIS
28 #ifndef PARTENSOR_PARTIAL_KHATRI_RAO_HPP
29 #define PARTENSOR_PARTIAL_KHATRI_RAO_HPP
31 #include "KhatriRao.hpp"
32
33 namespace partensor
34 {
35
           inline namespace v1 {
59
                    template <typename Policy, typename MatrixArray_>
60
                    auto PartialKhatriRao( Policy
                                                         const &execution_policy,
                                                                 MatrixArray_ const &matArray, std::size_t const mode
61
62
63
                            using Matrix = typename MatrixArrayTraits<MatrixArray_>::value_type; // Type of
       data of @c Eigen Matrix (e.g double, float, ..).
6.5
                            constexpr std::size_t TnsSize = MatrixArrayTraits<MatrixArray_>::Size; // Size of
66
       matArray.
67
68
                            if constexpr ( TnsSize == 3 )
70
                                     switch ( mode )
71
72
                                             case 0:
73
                                                     return KhatriRao(execution_policy, matArray[2],
       matArray[1]);
74
                                                     break;
75
76
                                                     return KhatriRao(execution_policy, matArray[2],
       matArrav[0]);
77
78
                                             case 2:
                                                     return KhatriRao(execution_policy, matArray[1],
       matArray[0]);
80
                                                     break;
                                             default:
81
82
                                                     Matrix resMat;
83
                                                     return resMat.setZero();
                                                     break;
86
                            else if constexpr ( TnsSize == 4 )
87
88
                                     switch ( mode )
89
90
92
                                                     return KhatriRao(execution_policy, matArray[3],
       matArray[2], matArray[1]);
93
                                                     break:
                                             case 1:
94
95
                                                     return KhatriRao(execution_policy, matArray[3],
       matArray[2], matArray[0]);
96
97
                                                     return KhatriRao(execution_policy, matArray[3],
98
       matArray[1], matArray[0]);
99
                                                     break;
100
                                                      return KhatriRao(execution_policy, matArray[2],
101
       matArray[1], matArray[0]);
102
                                                      break;
103
                                              default:
104
                                                      Matrix resMat;
105
                                                       return resMat.setZero();
106
107
108
                             else if constexpr ( TnsSize == 5 )
109
110
111
                                      switch ( mode )
112
113
                                              case 0:
114
                                                      return KhatriRao(execution_policy, matArray[4],
       matArray[3], matArray[2], matArray[1]);
115
                                                      break;
116
                                              case 1:
117
                                                      return KhatriRao(execution_policy, matArray[4],
       matArray[3], matArray[2], matArray[0]);
118
                                                      break;
```

```
case 2:
                                                     return KhatriRao(execution_policy, matArray[4],
120
       matArray[3], matArray[1], matArray[0]);
121
                                                     break;
122
                                             case 3:
                                                     return KhatriRao(execution_policy, matArray[4],
123
       matArray[2], matArray[1], matArray[0]);
124
                                                     break;
125
                                             case 4:
126
                                                     return KhatriRao(execution_policy, matArray[3],
       matArray[2], matArray[1], matArray[0]);
127
                                                     break:
128
                                             default:
129
                                                     Matrix resMat;
130
                                                     return resMat.setZero();
131
                                                     break;
132
133
134
                            else if constexpr ( TnsSize == 6 )
135
136
                                     switch ( mode )
137
138
                                             case 0:
                                                     return KhatriRao(execution_policy, matArray[5],
139
       matArray[4], matArray[3], matArray[2], matArray[1]);
140
                                                    break;
141
142
                                                     return KhatriRao(execution_policy, matArray[5],
       matArray[4], matArray[3], matArray[2], matArray[0]);
143
                                                     break;
                                             case 2:
144
145
                                                     return KhatriRao(execution_policy, matArray[5],
       matArray[4], matArray[3], matArray[1], matArray[0]);
146
147
                                                     return KhatriRao(execution_policy, matArray[5],
148
       matArray[4], matArray[2], matArray[1], matArray[0]);
149
                                                     break;
150
                                             case 4:
151
                                                     return KhatriRao(execution_policy, matArray[5],
       matArray[3], matArray[2], matArray[1], matArray[0]);
152
153
                                             case 5:
                                                     return KhatriRao(execution_policy, matArray[4],
154
       matArray[3], matArray[2], matArray[1], matArray[0]);
155
                                                     break;
156
                                             default:
157
                                                     Matrix resMat;
158
                                                     return resMat.setZero();
159
                                                     break:
160
                                     }
161
162
                             else if constexpr ( TnsSize == 7 )
163
                                     switch ( mode )
164
165
166
                                             case 0:
                                                     return KhatriRao(execution_policy, matArray[6],
167
       matArray[5], matArray[4], matArray[3], matArray[2], matArray[1]);
168
169
                                             case 1:
                                                     return KhatriRao(execution_policy, matArray[6],
170
       matArray[5], matArray[4], matArray[3], matArray[2], matArray[0]);
171
                                                     break;
                                             case 2:
172
173
                                                     return KhatriRao(execution_policy, matArray[6],
       matArray[5], matArray[4], matArray[3], matArray[1], matArray[0]);
174
                                                     break;
175
                                             case 3:
176
                                                     return KhatriRao(execution_policy, matArray[6],
       matArray[5], matArray[4], matArray[2], matArray[1], matArray[0]);
177
178
                                             case 4:
                                                     return KhatriRao(execution_policy, matArray[6],
179
       matArray[5], matArray[3], matArray[2], matArray[1], matArray[0]);
180
                                                     break;
181
                                             case 5:
182
                                                     return KhatriRao(execution_policy, matArray[6],
       matArray[4], matArray[3], matArray[2], matArray[1], matArray[0]);
183
                                                     break;
184
                                             case 6:
185
                                                     return KhatriRao(execution_policy, matArray[5],
       matArray[4], matArray[3], matArray[2], matArray[1], matArray[0]);
186
187
                                             default:
188
                                                     Matrix resMat;
                                                     return resMat.setZero();
189
```

```
190
                                                     break;
191
192
                            else if constexpr ( TnsSize == 8 )
193
194
195
                                     switch ( mode )
196
197
198
                                                     return KhatriRao(execution_policy, matArray[7],
       matArray[6], matArray[5], matArray[4], matArray[3], matArray[2], matArray[1]);
199
                                                     break;
200
                                             case 1:
201
                                                     return KhatriRao(execution_policy, matArray[7],
       matArray[6], matArray[5], matArray[4], matArray[3], matArray[2], matArray[0]);
202
203
                                                     return KhatriRao(execution_policy, matArray[7],
204
       matArray[6], matArray[5], matArray[4], matArray[3], matArray[1], matArray[0]);
205
                                                     break;
                                             case 3:
206
                                                     return KhatriRao(execution_policy, matArray[7],
207
       matArray[6], matArray[5], matArray[4], matArray[2], matArray[1], matArray[0]);
208
                                                     break;
209
                                             case 4:
210
                                                     return KhatriRao(execution_policy, matArray[7],
       matArray[6], matArray[5], matArray[3], matArray[2], matArray[1], matArray[0]);
211
212
213
                                                     return KhatriRao(execution_policy, matArray[7],
       matArray[6], matArray[4], matArray[3], matArray[2], matArray[1], matArray[0]);
214
                                                     break:
                                             case 6:
215
216
                                                     return KhatriRao(execution_policy, matArray[7],
       matArray[5], matArray[4], matArray[3], matArray[2], matArray[1], matArray[0]);
217
                                             case 7:
218
                                                     return KhatriRao(execution_policy, matArray[6],
219
       matArray[5], matArray[4], matArray[3], matArray[2], matArray[1], matArray[0]);
220
                                                     break;
221
222
                                                     Matrix resMat;
223
                                                     return resMat.setZero();
224
                                                     break:
225
226
227
228
229
                    template <typename MatrixArray_>
230
                    auto PartialKhatriRao (MatrixArray_ const &matArray, std::size_t const mode)
231
232
                            return PartialKhatriRao(execution::seq, matArray, mode);
233
234
235
           } // end namespace v1
236
237 } // end namespace partensor
239 #endif // end of PARTENSOR_PARTIAL_KHATRI_RAO_HPP
```

8.57 ReadWrite.hpp File Reference

```
#include "PARTENSOR_basic.hpp"
#include "boost/interprocess/file_mapping.hpp"
#include "boost/interprocess/mapped_region.hpp"
#include <iostream>
#include <fstream>
#include <sys/types.h>
#include <sys/stat.h>
#include <fcntl.h>
#include <unistd.h>
```

Functions

template < typename Data, typename FileName >
 void read (FileName const & fileName, std::size_t const size, std::size_t const skip, Data & dat)

Read from a file a Struct, in a serial manner.

template<typename FileName, typename Dimensions >
 void readFMRI_matrix (FileName const &fileName, Dimensions const tnsDims, std::size_t const skip, Matrix &dat)

Read FMRI data and store in a Matrix struct.

template<std::size_t TnsSize, typename FileName >
 void readFMRI_mpi (FileName const &fileName, std::array< int, TnsSize > const &tnsDims, std::array< int,
 TnsSize > const &local_tnsDims, std::array< int, TnsSize > const &local_skip, Tensor< static_cast< int
 >(TnsSize)> &dat)

Read FMRI data and store in a Tensor struct with the use of MPI.

template<typename Data, typename FileName >
 void readFMRI_tensor (FileName const &fileName, std::size_t const skip, Data &dat)

Read FMRI data and store in a Tensor struct.

template<std::size_t TnsSize, typename FileName >
 void readTensor (FileName const &fileName, std::array< int, TnsSize > const &tnsDims, std::array< int,
 TnsSize > const &local_tnsDims, std::array< int, TnsSize > const &local_skip, Tensor< static_cast< int
 >(TnsSize)> &dat)

Read and store an Tensor struct with the use of MPI.

template < typename Data , typename FileName >
 void write (Data const &dat, FileName const &fileName, std::size_t const size)

Write a Struct of data in a file, in a serial manner.

template < typename FileName >
 void writeToFile append (double const fvalue, FileName const & fileName)

Write function, where data written in appending mode.

8.57.1 Detailed Description

A variety of functions for reading/writing from/to files. There are also read implementations, in case an MPI environment has been established, to be used and distribute the data.

8.57.2 Function Documentation

8.57.2.1 read()

Read from a file a Struct, in a serial manner.

Use this functions to read from fileName, and store Eigen data of Matrix or Tensor type.

Template Parameters

Data	Input data type. It can be either Matrix or Tensor.
FileName	<pre>Input file type. Either std::string or char*.</pre>

Parameters

fileName	[in] Specify the path to the file, where the data are located. Variable can be of FileName type.
size	[in] Number of elements to read. (e.g. For a Matrix with rows and columns, then the size should be rows*columns)
skip	[in] Number of elements to skip.
dat	[in,out] Struct where the data will read from file and stored.

Note

dat MUST be initialized before the function call called.

8.57.2.2 readFMRI_matrix()

Read FMRI data and store in a Matrix struct.

Implementation for FMRI data, that are stored in files, in a specific way. In each file, a single row is stored, from the 3D data and the pattern of the file names are like: fileName_00000, fileName_00001, etc. Then use $readFMRI \leftarrow _matrix$ to read from all files and store the data in a Matrix, equivalent to the third order Tensor matricization in first mode.

Template Parameters

FileName	Type of input file, either std::string or char*.
Dimensions	Array type for Tensor dimensions.

Parameters

fileName	[in] Specify the path to the file, where the data are located. Variable can be of FileName type.
tnsDims	[in] Eigen or stl Array with the lengths of each
	of Tensor dimension.
skip	[in] Number of elements to skip in fileName.
dat	[in,out] Data read from file.

Note

dat MUST be initialized before the function call called.

8.57.2.3 readFMRI_mpi()

```
void partensor::readFMRI_mpi (
    FileName const & fileName,
    std::array< int, TnsSize > const & tnsDims,
    std::array< int, TnsSize > const & local_tnsDims,
    std::array< int, TnsSize > const & local_skip,
    Tensor< static_cast< int > (TnsSize) > & dat )
```

Read FMRI data and store in a Tensor struct with the use of MPI.

Implementation for FMRI data, that are stored in files, in a specific way. In each file, a single row is stored, from the 3D data and the pattern of the file names are like: fileName_00000, fileName_00001, etc. Then use $read \leftarrow FMRIFromFiles$ in an MPI environment, to read from all files and store the data in an Tensor with order equal to 3.

Template Parameters

TnsSize	Order of tensor dat. Also, the size of the stl arrays tnsDims, local_tnsDims and	
	local_skip.	
FileName	Input file type. Either std::string or char*.	

Parameters

fileName	[in] Specify the path to the file, where the data are located. Variable can be of FileName type.
tnsDims	[in] stl array with initial lengths for each Tensor dimension.
local_tnsDims	[in] stl array with lengths for each Tensor dimension per processor.
local_skip	[in] stl array with number of skip elements per Tensor dimension.
dat	[in,out] Data read from file.

Note

dat MUST be initialized before the function call called.

8.57.2.4 readFMRI_tensor()

Read FMRI data and store in a Tensor struct.

Implementation for FMRI data, that are stored in files, in a specific way. In each file, a single row is stored, from the 3D data and the pattern of the file names are like: fileName_00000, fileName_00001, etc. Then use readFMRI ctensor to read from all files and store the data in a Tensor with order equal to 3.

Template Parameters

Data	Tensor type. Inside function used to extract Tensor DataType and Dimensions.
FileName	Input file type. Either std::string or char*.

Parameters

f	ileName	[in] Specify the path to the file, where the data are located. Variable can be of FileName type.	
s	skip	[in] Number of elements to skip.	
C	dat	[in,out] Data read from file.	

Note

dat MUST be initialized before the function call called.

8.57.2.5 readTensor()

```
void partensor::readTensor (
    FileName const & fileName,
    std::array< int, TnsSize > const & tnsDims,
    std::array< int, TnsSize > const & local_tnsDims,
    std::array< int, TnsSize > const & local_skip,
    Tensor< static_cast< int > (TnsSize) > & dat )
```

Read and store an Tensor struct with the use of MPI.

When the data of a Tensor are stored in a fileName, and an MPI environent has been set, then readTensor can be used to extract those data from the file. Passing the correct values in arguments: $local_tnsDims$ and $local_skip$ for each processor, then a sub-tensor is distributed to each one, in dat.

Template Parameters

TnsSize	Order of tensor dat. Also, the size of the stl arrays tnsDims, local_tnsDims and	
	local_skip.	
FileName	Type of input file, either std::string or char*.	

Parameters

fileName	[in] Specify the path to the file, where the data are located. Variable can be of FileName type.	
tnsDims	[in] stl array with initial lengths for each Tensor dimension.	
local_tnsDims	[in] stl array with lengths for each Tensor dimension per processor.	
local_skip [in] stl array containing where to start for each Tensor dimension, computed in		
	offset_calculation.	
dat	[in,out] Data read from file.	

Note

dat MUST be initialized before the function call called.

8.57.2.6 write()

Write a Struct of data in a file, in a serial manner.

If the data are stored in a struct of data, then this function can be used to write them in a file.

Template Parameters

Data	Input data type. It can be either Matrix or Tensor.	
FileName	Input file type. Either std::string or char*.	

Parameters

dat	[in] Data struct that will be written in file.
fileName	[in] Specify the path to the file, where the data will be written.
size	[in] Number of elements to write. (e.g. For a Matrix with rows and columns then the size should be rows*columns)

8.57.2.7 writeToFile_append()

Write function, where data written in appending mode.

Use stl ofstream to write to a file a single quantity.

Template Parameters

FileName	Type of input file, either std::string or char*.
----------	--

Parameters

fvalue	[in] Value that will be written in file.
fileName	[in] Path to the file.

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Go to the documentation of this file. 1 #ifndef DOXYGEN SHOULD SKIP 15 #endif // DOXYGEN_SHOULD_SKIP_THIS 26 #ifndef PARTENSOR_READ_WRITE_HPP 27 #define PARTENSOR_READ_WRITE_HPP 29 #include "PARTENSOR_basic.hpp" 30 #include "boost/interprocess/file_mapping.hpp" 31 #include "boost/interprocess/mapped_region.hpp" 33 #include <iostream> 34 #include <fstream> 35 // Open Function Sys Call 36 #include <sys/types.h> 37 #include <sys/stat.h> 38 #include <fcntl.h> 39 // Read-Write Functions Sys Call 40 #include <unistd.h> 42 namespace partensor { 43 44 #ifndef DOXYGEN_SHOULD_SKIP_THIS 48 template<typename T> inline constexpr bool is_c_str = std::is_same<char const *, typename std::decay<T>::type>::value 49 50 std::is_same<char *, typename std::decay<T>::type>::value; 51 #endif // end of DOXYGEN_SHOULD_SKIP_THIS 52 54 // ========== WRITE FUNCTIONS ========== 5.5 56 template<typename FileName> 66 68 FileName const &fileName) 69 70 std::ofstream os; 71 os.exceptions(std::ofstream::badbit | std::ofstream::failbit); 72 73 os.open(fileName, std::ios::app); os « fvalue «"\n"; 75 76 os.close(); 77 78 catch (std::ofstream::failure const &ex) 79 std::cerr « "Exception opening/writing/closing file: " « fileName « std::endl; 81 82 83 #ifndef DOXYGEN SHOULD SKIP THIS 84 100 template<typename Data, typename FileName> 101 void writeToFile_cppStream(Data const &dat, 102 FileName const &fileName, 103 std::size_t const size) 104 std::ofstream os: 105 os.exceptions(std::ofstream::badbit | std::ofstream::failbit); 106 107 108 109 os.open(fileName, std::ios::binary | std::ios::trunc); 110 111 std::size_t count = 0; if constexpr (is_matrix<Data>) 112 113 114 using DataType = typename MatrixTraits<Data>::DataType; 115 116 dat T = dat.transpose(); 117 = size*sizeof(DataType); 118 os.write(reinterpret_cast<char*>(dat_T.data()), count); 119 120 else 121 using DataType = typename TensorTraits<Data>::DataType; count = size*sizeof(DataType); 122 123 os.write((char*)dat.data(), count); 124 126 os.close(); 127 128 catch (std::ofstream::failure const &ex)

```
129
                     {
130
                             std::cerr « "Exception opening/writing/closing file: " « fileName « std::endl;
131
                     }
132
            #endif // end of DOXYGEN SHOULD SKIP THIS
133
134
            #ifndef DOXYGEN_SHOULD_SKIP_THIS
135
151
            template<typename Data, typename FileName>
                                                 const &dat,
152
            void writeToFile_cStream( Data
153
                                       FileName
                                                       const &fileName,
154
                                                                std::size_t const size
155
            {
156
157
158
                             FILE *of;
159
                             if constexpr (! is_c_str<FileName>)
160
                                     of = fopen(fileName.c str(), "wb");
161
162
163
                             else
164
165
                                     of = fopen(fileName, "wb");
166
                             }
167
168
                             std::size_t fw = 0;
169
                             if constexpr (is_matrix<Data>)
170
171
                                     using DataType = typename MatrixTraits<Data>::DataType;
172
                                     Matrix dat_T;
173
                                     dat_T = dat.transpose();
                                          = fwrite(dat_T.data(), sizeof(DataType), size, of);
174
                                     fw
175
176
                             else
177
178
                                     using DataType = typename TensorTraits<Data>::DataType;
179
                                     fw = fwrite(dat.data(), sizeof(DataType), size, of);
180
181
                             if(fw != size)
182
                                             throw 0;
183
184
                             fclose(of);
185
                     catch(...)
186
187
                             std::cerr « "Exception opening/writing/closing file: " « fileName « std::endl;
188
189
190
            #endif // end of DOXYGEN_SHOULD_SKIP_THIS
191
192
193
            #ifndef DOXYGEN_SHOULD_SKIP_THIS
209
            template<typename Data, typename FileName>
210
            void writeToFile_sysCalls( Data
                                                         const &dat,
211
                                                                 FileName
                                                                            const &fileName,
212
                                                                 std::size_t const size
213
                     // equal to open() with flags = O_CREAT|O_WRONLY|O_TRUNC
214
215
                     // S_IRWXU - user (file owner) has write only permission
216
217
218
                             int fileDescriptor;
219
                             if constexpr (! is_c_str<FileName>)
220
221
                                     fileDescriptor = creat(fileName.c_str(), S_IWUSR);
222
                             else
223
224
                             {
                                     fileDescriptor = creat(fileName, S_IWUSR);
225
226
227
                             if(fileDescriptor > 0)
228
229
                                     std::size_t count = 0;
230
                                     ssize_t
                                                 writeToFile;
                                     if constexpr (is_matrix<Data>)
2.31
232
                                             using DataType = typename MatrixTraits<Data>::DataType;
233
234
                                             Matrix dat_T;
235
                                             dat_T
                                                            = dat.transpose();
236
                                             count
                                                                 = size*sizeof(DataType);
                                                    = write(fileDescriptor, dat_T.data(), count);
237
                                     writeToFile
238
239
                                     else
240
241
                                             using DataType = typename TensorTraits<Data>::DataType;
242
                                             count
                                                            = size*sizeof(DataType);
                                             writeToFile
243
                                                             = write(fileDescriptor, dat.data(), count);
2.44
245
                                     if (writeToFile <= 0)</pre>
```

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```
246
247
                                             throw -1;
248
249
250
                             if(close(fileDescriptor) < 0)</pre>
251
                                     throw 0;
253
254
255
                     catch(...)
256
                             std::cerr « "Exception opening/writing/closing file: " « fileName « std::endl;
257
258
259
260
            #endif // end of DOXYGEN_SHOULD_SKIP_THIS
261
277
        template<typename Data, typename FileName>
278
        void write( Data
                                        const &dat,
                                 FileName
279
                                           const &fileName,
280
                                 std::size_t const size
281
282
                    writeToFile_cppStream(dat, fileName, size);
283
            }
284
285
286
               287
288
289
            #ifndef DOXYGEN_SHOULD_SKIP_THIS
            template<typename Data, typename FileName>
307
308
            void readFromFile_cppStream( FileName const &fileName,
309
                                                                       std::size_t const size,
310
                                                                       std::size_t const skip,
311
                                                                       Data
                                                                                                  &dat
312
                    std::ifstream is:
313
314
                    is.exceptions(std::ifstream::badbit | std::ifstream::failbit);
315
316
                     {
317
                             is.open(fileName, std::ios::binary);
318
                             std::size_t count = 0;
319
                             if constexpr (is_matrix<Data>)
320
321
                                     using DataType = typename MatrixTraits<Data>::DataType;
                                     Matrix dat_T(dat.cols(), dat.rows());
322
323
                                                        = size*sizeof(DataType);
324
                                     is.ignore(skip*sizeof(DataType)); // where to start
                                     is.read(reinterpret_cast<char *>(dat_T.data()), count);
325
326
                                     dat = dat_T.transpose();
327
328
                             else
329
330
                                     using DataType = typename TensorTraits<Data>::DataType;
                                     count = size*sizeof(DataType);
is.ignore(skip*sizeof(DataType)); // where to start
331
332
                                     is.read(reinterpret_cast<char*>(dat.data()), count);
333
334
335
                             is.close();
336
337
                     catch (std::ifstream::failure const &ex)
338
339
                             std::cerr « "Exception opening/reading/closing file: " « fileName « std::endl;
340
341
342
            #endif // end of DOXYGEN_SHOULD_SKIP_THIS
343
344
            #ifndef DOXYGEN_SHOULD_SKIP_THIS
            template<typename Data, typename FileName>
362
363
            void readFromFile_cStream( FileName
                                                    const &fileName,
                                                                 std::size_t const size,
std::size_t const skip,
364
365
366
                                                                 Data
                                                                                    &dat
367
368
369
                             FILE *inputStream;
370
371
                             if constexpr (! is_c_str<FileName>)
372
                                     inputStream = fopen(fileName.c_str(), "rb");
373
374
                             1
375
                             else
376
                             {
377
                                     inputStream = fopen(fileName, "rb");
378
379
                             std::size_t fr = 0;
380
                             if constexpr (is_matrix<Data>)
381
```

```
382
                                         using DataType = typename MatrixTraits<Data>::DataType;
383
                                         fseek(inputStream, skip*sizeof(DataType), SEEK_SET); // where to start
384
                                   Matrix dat_T(dat.cols(), dat.rows());
= fread(dat_T.data(), sizeof(DataType), size, inputStream);
    dat = dat_T.transpose();
385
386
387
388
389
                                else
390
                                         using DataType = typename TensorTraits<Data>::DataType;
391
                                fseek(inputStream, skip*sizeof(DataType), SEEK_SET); // where to start fr = fread(dat.data(), sizeof(DataType), size, inputStream);
392
393
394
395
                                if(fr!=size)
396
                                         throw 0;
397
398
                                fclose(inputStream);
399
400
401
                       catch(...)
402
                                std::cerr « "Exception opening/writing/closing file: " « fileName « std::endl;
403
404
                       }
405
406
             #endif // end of DOXYGEN_SHOULD_SKIP_THIS
407
408
             #ifndef DOXYGEN_SHOULD_SKIP_THIS
426
             template<typename Data, typename FileName>
                                                           const &fileName,
427
             void readFromFile_sysCalls( FileName
                                                                             std::size_t const size, off_t const skip,
428
429
430
                                                                                                 &dat
                                                                             Data
                                                                                                             )
431
432
                      // S_IRWXU - user (file owner) has read only permission
433
                      try
434
435
                                int fileDescriptor;
436
                                if constexpr (! is_c_str<FileName>)
437
                                {
438
                                         fileDescriptor = open(fileName.c_str(), S_IRUSR);
439
440
                                else
441
                                {
442
                                         fileDescriptor = open(fileName, S_IRUSR);
443
444
                                if(fileDescriptor > 0)
445
                                         std::size_t count = 0;
off_t seek = 0;
446
447
                                                       readFromFile;
                                         ssize_t
448
449
                                         if constexpr (is_matrix<Data>)
450
451
                                                  using DataType = typename MatrixTraits<Data>::DataType;
                                                                       = size*sizeof(DataType);
= lseek(fileDescriptor,
452
                                                  count
453
                                                  seek
        skip*sizeof(DataType), SEEK SET);
454
455
                                                  Matrix dat_T(dat.cols(), dat.rows());
456
                                                  readFromFile = read(fileDescriptor, dat_T.data(), count);
                                                                = dat_T.transpose();
457
                                                  dat
458
                                         }
459
                                         else
460
461
                                                  using DataType = typename TensorTraits<Data>::DataType;
462
                                                  count
                                                                        = size*sizeof(DataType);
463
                                                  seek
                                                                        = lseek(fileDescriptor,
        skip*sizeof(DataType), SEEK_SET);
464
                                                  readFromFile = read(fileDescriptor, dat.data(), count);
465
466
467
                                         if(seek == -1 || readFromFile <= 0)</pre>
468
469
                                                  throw -1;
470
471
472
                                if(close(fileDescriptor) < 0)</pre>
473
474
                                         throw 0;
475
476
477
                       catch(...)
478
479
                                std::cerr « "Exception opening/reading/closing file: " « fileName « std::endl;
480
481
             #endif // end of DOXYGEN SHOULD SKIP THIS
482
483
```

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```
#ifndef DOXYGEN_SHOULD_SKIP_THIS
499
            template<typename Data, typename FileName>
500
            void readFromFile_memMap( FileName const &fileName,
501
                                     Data
                                                    &dat
502
503
504
505
                            boost::interprocess::mode_t
                                                               mode = boost::interprocess::read_only;
506
                    boost::interprocess::file_mapping fm;
507
                            if constexpr (is_c_str<FileName>)
508
509
                                    fm = boost::interprocess::file_mapping{fileName, mode};
510
511
512
513
                                    fm = boost::interprocess::file_mapping{fileName.c_str(), mode};
514
515
                    boost::interprocess::mapped_region region(fm, mode, 0, 0);
516
                            if constexpr (is_matrix<Data>)
517
518
                                    using DataType = typename MatrixTraits<Data>::DataType;
                                    DataType* addr = static_cast<DataType*>(region.get_address());
519
520
                                    521
522
                            dat_T
523
                                                   = dat_T.transpose();
524
                            else
525
526
                                    using DataType
527
       = typename TensorTraits<Data>::DataType;
528
                                    using Dimensions
        = typename TensorTraits<Data>::Dimensions;
529
                                    const Dimensions tnsDims = dat.dimensions();
530
                                    DataType* addr
        = static_cast<DataType*>(region.get_address());
531
                            dat
                                                                          = Eigen::TensorMap<Data>(addr,
       tnsDims);
532
533
534
                    catch(boost::interprocess::interprocess_exception &ex)
535
                            std::cerr « ex.what() « std::endl:
536
537
                    catch(...)
538
539
540
                            std::cerr « "Unknown Exception" « std::endl;
541
542
            #endif // end of DOXYGEN_SHOULD_SKIP_THIS
543
544
564
            template<typename Data, typename FileName>
565
            void read( FileName
                                  const &fileName,
                               std::size_t const size,
566
567
                               std::size_t const skip,
568
                                                             &dat
                               Data
569
570
                    readFromFile_cppStream(fileName, size, skip, dat);
571
572
594
            template<typename FileName, typename Dimensions>
595
            void readFMRI_matrix( FileName
                                            const &fileName,
596
                                                      Dimensions const tnsDims,
597
                                                      std::size_t const skip,
598
                                                                       &dat
599
600
                    std::string prefix
                                                     = fileName.substr(0,fileName.size()-4);
601
                    std::string extension
                                                     = fileName.substr(fileName.size()-4,50);
                    std::string newFileName;
602
603
                    Matrix
                               _temp(tnsDims[0],1);
604
605
                    for(auto fn=0; fn<tnsDims[1] * tnsDims[2]; fn++)</pre>
606
                            newFileName = prefix + "_";
607
                            newFileName += std::to_string(fn/10000) + std::to_string(fn/1000) +
608
       std::to_string(fn/100);
609
                            newFileName += std::to_string(fn/10) + std::to_string(fn%10) + extension;
610
611
                            readFromFile_cppStream(newFileName, tnsDims[0], skip, _temp);
612
                            dat.col(fn) = _temp;
613
                    }
614
            }
615
634
            template<typename Data, typename FileName>
635
            void readFMRI_tensor( FileName
                                              const &fileName,
636
                                                      std::size_t const skip,
637
                                                                                    &dat
                                                                                              )
                                                      Data
```

```
638
            {
639
                    using Dimensions = typename TensorTraits<Data>::Dimensions;
640
641
                    const Dimensions& tnsDims
                                                                 = dat.dimensions();
                                                       prefix
642
                    std::string
       fileName.substr(0, fileName.size()-4);
643
                    std::string
                                                       extension
       fileName.substr(fileName.size()-4,50);
644
                    std::string
                                                       newFileName;
645
                    int
                                                                fn
                                                                                               = 0;
                    Tensor<1> _temp(tnsDims[0]);
646
647
648
                     for(int i=0; i<tnsDims[2]; i++)</pre>
649
650
                             for (int j=0; j<tnsDims[1]; j++, fn++)</pre>
651
                                     newFileName = prefix + "_";
652
                                     newFileName += std::to_string(fn/10000) + std::to_string(fn/1000) +
653
       std::to_string(fn/100);
654
                                     newFileName += std::to_string(fn/10) + std::to_string(fn%10) +
       extension;
655
656
                                     readFromFile_cppStream(newFileName, tnsDims[0], skip, _temp);
657
                                     dat.chip(i,2).chip(j,1) = \_temp;
658
                            }
659
660
661
662
663
            // ======= READ FUNCTIONS FOR MPI ==========
            664
665
666
            #ifndef DOXYGEN_SHOULD_SKIP_THIS
678
            template<std::size_t TnsSize>
679
            void offset_calculation( std::array<int, TnsSize> const &dimensions,
                                                              std::array<int, TnsSize> const &skip,
std::array<int, TnsSize>
680
                                                                                                       &offset
681
682
683
                    for (int i=TnsSize-1; i>1; i--)
684
                            // How many cubes to skip
offset[i] = std::accumulate(dimensions.begin(), dimensions.end()-(TnsSize-i), 1,
685
686
       std::multiplies<int>()) * skip[i];
687
688
                     offset[1] = dimensions[0] * skip[1]; // how many matrices to skip
689
                    offset[0] = skip[0];
                                                                        // how many rows to skip
690
691
            #endif // end of DOXYGEN SHOULD SKIP THIS
692
693
            #ifndef DOXYGEN_SHOULD_SKIP_THIS
713
            template<std::size_t idx, std::size_t TnsSize>
714
            void readTensor_util( std::array<int, TnsSize> const
                                                                     &tnsDims,
                                                       std::array<int, TnsSize> const
std::array<int, TnsSize> const
715
                                                                                          &local tnsDims,
716
                                                                                          &offset.
717
                                                        std::ifstream
                                                                                               &is,
718
                                                        Tensor<static_cast<int>(TnsSize)> &dat
719
720
                    using DT = typename TensorTraits<Tensor<static_cast<int>(TnsSize)»::DataType;
721
                    if constexpr (idx>0)
722
723
                             // e.g. I*J*K in 4D tensor
724
                             int dim_product = std::accumulate(tnsDims.begin(), tnsDims.begin()+idx, 1,
       std::multiplies<int>());
725
                             // ignore
726
                             is.ignore(offset[idx]*sizeof(DT));
727
728
                             for (int i=0; i<local tnsDims[idx]; i++)
729
730
                                     readTensor_util<idx-1, TnsSize>(tnsDims, local_tnsDims, offset, is,
       dat);
731
732
                            is.ignore( dim_product*(tnsDims[idx] - local_tnsDims[idx] -
       offset[idx]) *sizeof(DT));
733
                    }
                    else
734
735
736
                             Tensor<1> tns_col(local_tnsDims[0]);
737
                             // ignore offset[0] rows
                            is.ignore(offset[0]*sizeof(DT));
738
739
                            is.read(reinterpret_cast<char*>(tns_col.data()), local_tnsDims[0]*sizeof(DT));
740
                             // use tensor indexing for reading from file
741
                             for (int i=0; i<local_tnsDims[0]; i++)</pre>
742
743
                                     static int idx_read = 0;
744
                                     dat(idx_read) = tns_col(i);
745
```

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```
746
                                      idx_read++;
747
748
                              // ignore remaining column elements
                             is.ignore( (tnsDims[0] - local\_tnsDims[0] - offset[0])*sizeof(DT));
749
750
751
752
             #endif // end of DOXYGEN_SHOULD_SKIP_THIS
753
776
             template<std::size_t TnsSize, typename FileName>
777
             void readTensor( FileName
                                                                                 const &fileName,
778
                              std::array<int, TnsSize>
                                                                  const &tnsDims,
                                               std::array<int, TnsSize>
779
                                                                                  const &local tnsDims.
780
                                               std::array<int, TnsSize>
                                                                                  const &local skip,
781
                                               Tensor<static_cast<int>(TnsSize)>
782
783
                     std::ifstream is;
784
785
786
                             is.open(fileName, std::ios::binary);
                             std::array<int, TnsSize> offset;
787
788
                             offset_calculation( tnsDims, local_skip, offset );
789
                             readTensor_util<TnsSize-1, TnsSize>( tnsDims, local_tnsDims, offset, is, dat );
790
791
                             is.close():
792
793
                     catch (std::ofstream::failure const &ex)
794
795
                              std::cerr « "Exception opening/reading/closing file: " « fileName « std::endl;
796
797
798
822
             template<std::size_t TnsSize, typename FileName>
823
             void readFMRI_mpi( FileName
                                                                                      const &fileName,
824
                                                       std::array<int, TnsSize>
                                                                                          const &tnsDims,
                                                      std::array<int, TnsSize>
std::array<int, TnsSize>
825
                                                                                          const &local_tnsDims,
                                                                                          const &local_skip,
826
                                                       Tensor<static_cast<int>(TnsSize)>
827
                                                                                                &dat
828
829
                     std::string
                                                                      = fileName.substr(0, fileName.size()-4);
830
                     std::string
                                                                      = fileName.substr(fileName.size()-4,50);
                                                         extension
                                                newFileName;
831
                     std::string
832
                     int
                                                                 fn
                                                                                   = local skip[2] * tnsDims[1];
                     Tensor<1> _temp(local_tnsDims[0]);
833
834
835
                     for(int i=0; i<local_tnsDims[2]; i++)</pre>
836
837
                              fn += local_skip[1];
838
                              for(int j=0; j<local_tnsDims[1]; j++)</pre>
839
                                      newFileName = prefix + "_";
840
841
                                      newFileName += std::to_string(fn/10000) + std::to_string(fn/1000) +
       std::to_string(fn/100);
842
                                      newFileName += std::to_string(fn/10) + std::to_string(fn%10) +
       extension;
843
                                      readFromFile_cppStream(newFileName.c_str(), local_tnsDims[0],
       local_skip[0], _temp);
844
845
                                      dat.chip(i,2).chip(j,1) = \_temp;
846
847
848
                              fn += tnsDims[1] - local tnsDims[1] - local skip[1]:
849
850
852 } // end namespace partensor
853
854 #endif // end of PARTENSOR READ WRITE HPP
```

8.59 temp.hpp

```
1 template<std::size_t _TnsSize>
 double ComputeCostFun(SparseTensor
                                                      const &sparse_tns,
3
                        std::array<Matrix, _TnsSize> const &factors,
4
                        std::array<int, _TnsSize>
                                                     const &tns_dimensions)
5 {
      int const rank = factors[0].cols();
6
      Matrix temp_1_R(1, rank);
8
      double temp_1_1 = 0;
9
      double f_value = 0;
1.0
       std::array<int, _TnsSize> offsets[tns_size - 1];
11
       offsets[0] = 1;
12
       for (int j = 1; j < static_cast<int>(_TnsSize) - 1; j++)
```

```
14
       {
           offsets[j] = offsets[j - 1] * factors[j - 1].rows();
16
17
18
       for (long int i = 0; i < tns_sparse.outerSize(); ++i)</pre>
19
20
            int row;
21
            for (SparseTensor::InnerIterator it(tns_sparse, i); it; ++it)
22
2.3
                temp\_1\_R = factors[tns\_size - 1].row(it.col());
                // Select rows of each factor an compute the Hadamard product of the respective row of the
24
       Khatri-Rao product, and the row of factor A_N.
25
                for (int mode_i = static_cast<int>(_TnsSize) - 2; mode_i >= 0; mode_i--)
26
27
                                        = ((it.row()) / offsets[mode_i]) % (tns_dimensions[mode_i]);
2.8
                    temp_1_R.noalias() = temp_1_R.cwiseProduct(factors[mode_i].row(row));
29
                temp_1_1 = it.value() - temp_1_R.sum();
f_value += temp_1_1 * temp_1_1;
30
31
33
34
3.5
       return f_value;
36 }
41
42 template<std::size_t _TnsSize>
43 void UnconUpdate(std::array<int, _TnsSize>
                                                    const &tns_dimensions,
44
                     SparseMatrix
                                                    const &sparse_tns,
45
                     double
                                                    const lambda,
46
                     int
                                                    const cur_mode,
                     std::array<Matrix, _TnsSize>
                                                          &factors)
48 {
49
       // int m = factors[cur_mode].rows();
50
       int r = factors[cur_mode].cols();
51
52
       Matrix eye = lambda * Matrix::Identity(r, r);
53
       std::array<int, _TnsSize> offsets[_TnsSize - 1];
55
       offsets[0] = 1;
56
       for (int j = 1, mode = 0; j < static\_cast < int > (\_TnsSize) - 1; <math>j++, mode++)
57
58
            if (cur mode == mode)
59
           {
60
                mode++;
61
62
           offsets[j] = offsets[j - 1] * ((factors[mode]).rows());
63
64
       int last_mode = (cur_mode == static_cast<int>(_TnsSize) - 1) ? static_cast<int>(_TnsSize) - 2 :
65
       static_cast<int>(_TnsSize) - 1;
66
67
       Matrix MTTKRP_row(1, r);
68
       Matrix temp_RxR(r, r);
       Matrix temp_1_R(1, r);
69
70
       // Compute MTTKRP
       for (long int i = 0; i < sparse_tns.outerSize(); ++i)</pre>
72
73
           MTTKRP_row.setZero();
74
       temp_RxR.setZero(); // is the Hadamard product of Grammians of the Factors, that correspond to the nnz elements of the Tensor.
7.5
76
            for (SparseTensor::InnerIterator it(sparse_tns, i); it; ++it)
77
78
                temp_1_R = Matrix::Ones(1, r);
79
                int row;
                // Select rows of each factor an compute the respective row of the Khatri-Rao product.
80
81
                for (int mode_i = last_mode, kr_counter = static_cast<int>(_TnsSize) - 2; mode_i >= 0 &&
       kr_counter >= 0; mode_i--)
82
                {
83
                    if (mode_i == cur_mode)
84
                    {
8.5
                        continue;
86
                             = ((it.row()) / offsets[kr_counter]) % (tns_dimensions[mode_i]);
87
                    row
                    temp_1_R = temp_1_R.cwiseProduct(factors[mode_i].row(row));
89
                    kr_counter--;
90
                .// Subtract from the previous row the respective row of W, according to relation (9).
91
                MTTKRP_row.noalias() += it.value() * temp_1_R;
temp_RxR.noalias() += temp_1_R.transpose() * temp_1_R;
92
93
                // std::cerr « "ERROR!!! proc_ID = " « my_rank « "\t" « i « "\t" « it.col() « "\n";
95
96
            factors[cur_mode].row(i) = MTTKRP_row * (temp_RxR + eye).inverse();
97
       }
98 }
99
```

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```
100 namespace v2 // transposed_v
101 {
102
        template<std::size_t _TnsSize>
103
        void UnconUpdate(std::array<int, _TnsSize>
                                                     const &tns_dimensions,
104
                        SparseMatrix
                                                      const &sparse_tns,
105
                                                      const lambda,
const cur_mode,
                        double
106
                        int
107
                        std::array<Matrix, _TnsSize>
                                                            &factors)
108
            // int m = factors[cur_mode].rows();
109
            int r = factors[cur_mode].rows();
110
111
112
            Matrix eye = lambda * Matrix::Identity(r, r);
113
114
            std::array<int, _TnsSize> offsets[_TnsSize - 1];
            115
116
117
118
                 if (cur_mode == mode)
119
                {
120
121
122
                offsets[j] = offsets[j - 1] * ((factors[mode]).cols());
123
124
125
            int last_mode = (cur_mode == static_cast<int>(_TnsSize) - 1) ? static_cast<int>(_TnsSize) - 2 :
       static_cast<int>(_TnsSize) - 1;
126
127
            Matrix MTTKRP_col(r, 1);
128
            Matrix temp_RxR(r, r);
129
            Matrix temp_R_1(r, 1);
130
131
            // Compute MTTKRP
132
            for (long int i = 0; i < sparse_tns.outerSize(); ++i)</pre>
133
                MTTKRP col.setZero();
134
                temp_RxR.setZero(); // is the Hadamard product of Grammians of the Factors, that correspond
135
       to the nnz elements of the Tensor.
136
                for (SparseTensor::InnerIterator it(sparse_tns, i); it; ++it)
137
138
                     temp_R_1 = Matrix::Ones(r, 1);
139
                    int row:
                    // Select rows of each factor an compute the respective row of the Khatri-Rao product.
140
141
                    for (int mode_i = last_mode, kr_counter = static_cast<int>(_TnsSize) - 2; mode_i >= 0 &&
       kr_counter >= 0; mode_i--)
142
143
                        if (mode_i == cur_mode)
144
145
                            continue:
146
147
                                 = ((it.row()) / offsets[kr_counter]) % (tns_dimensions[mode_i]);
148
                         temp_R_1 = temp_R_1.cwiseProduct(factors[mode_i].col(row));
149
                        kr_counter--;
150
                     // Subtract from the previous row the respective row of W, according to relation (9).
151
                    MTTKRP_col.noalias() += it.value() * temp_R_1;
temp_RxR.noalias() += temp_R_1.transpose() * temp_R_1;
152
153
154
                     // std::cerr « "ERROR!!! proc_ID = " « my_rank « "\t" « i « "\t" « it.col() « "\n";
155
156
                factors[cur_mode].col(i) = ((temp_RxR + eye).inverse()) * MTTKRP_col;
157
            }
158
159
160 template<std::size t TnsSize>
161 double ComputeCostFun(SparseTensor
162
                          std::array<Matrix, _TnsSize> const &factors,
163
                          std::array<int, _TnsSize>
                                                        const &tns_dimensions)
164 {
165
        int const rank = factors[0].rows();
166
        Matrix temp_R_1(rank, 1);
167
        double temp_1_1 = 0;
168
        double f value = 0;
169
        std::array<int, _TnsSize> offsets[tns_size - 1];
170
171
        offsets[0] = 1;
for (int j = 1; j < static_cast<int>(_TnsSize) - 1; j++)
172
173
174
            offsets[j] = offsets[j - 1] * factors[j - 1].cols();
175
176
177
        for (long int i = 0; i < tns_sparse.outerSize(); ++i)</pre>
178
179
180
            for (SparseTensor::InnerIterator it(tns_sparse, i); it; ++it)
181
                temp_R_1 = factors[tns_size - 1].col(it.col());
182
                // Select rows of each factor an compute the Hadamard product of the respective row of the
183
```

```
Khatri-Rao product, and the row of factor A_N.
184
               for (int mode_i = static_cast<int>(_TnsSize) - 2; mode_i >= 0; mode_i--)
185
                                       = ((it.row()) / offsets[mode_i]) % (tns_dimensions[mode_i]);
186
                    temp_R_1.noalias() = temp_R_1.cwiseProduct(factors[mode_i].col(row));
187
188
                temp_1_1 = it.value() - temp_R_1.sum();
189
190
                f_value += temp_1_1 * temp_1_1;
191
192
193
       return f_value;
194
195 }
196 } // end of namespace v2
```

8.60 Tensor.hpp File Reference

Classes

- struct Factor< FactorType >
- struct MatrixArrayTraits< MA >
- struct MatrixArrayTraits< std::array< T, _Size >>
- struct MatrixTraits< Matrix >
- struct SparseTensorTraits
 SparseTensor< _TnsSize > >
- struct TensorTraits< Tensor< _TnsSize > >

Typedefs

- using DefaultDataType = double
- using LongMatrix = Eigen::Matrix < long int, Eigen::Dynamic, Eigen::Dynamic, Eigen::ColMajor >
- using Matrix = Eigen::Matrix < DefaultDataType, Eigen::Dynamic, Eigen::Dynamic, Eigen::ColMajor >
- using SparseMatrix = Eigen::SparseMatrix < DefaultDataType, Eigen::ColMajor, long int >
- template<int _TnsSize>
 using Tensor = Eigen::Tensor< DefaultDataType, _TnsSize >

Variables

template<typename T >
 constexpr bool is matrix

8.60.1 Detailed Description

Containts a variety of Types, used in partensor library. Implements different wrappers and traits for both Eigen Matrix

and Eigen Tensor modules.

8.60.2 Typedef Documentation

8.60.2.1 DefaultDataType

using DefaultDataType = double

Default Data Type for Eigen Data through project.

8.60.2.2 LongMatrix

using LongMatrix = Eigen::Matrix<long int, Eigen::Dynamic, Eigen::Dynamic, Eigen::ColMajor>

Alias for Eigen Matrix with rows and columns computed dynamically and the data are long int type. Also the matrix is stored with column major.

8.60.2.3 Matrix

using Matrix = Eigen::Matrix<DefaultDataType, Eigen::Dynamic, Eigen::Dynamic, Eigen::ColMajor>

Alias for Eigen Matrix with rows and columns computed dynamically. Also the matrix is stored with column major.

8.60.2.4 SparseMatrix

using SparseMatrix = Eigen::SparseMatrix<DefaultDataType, Eigen::ColMajor, long int>

Alias for Eigen Sparse Matrix with rows and columns computed dynamically. Also the matrix is stored with column major.

8.60.2.5 Tensor

using Tensor = Eigen::Tensor<DefaultDataType, _TnsSize>

Alias for Eigen Tensor with data type equal to <code>DefaultDataType</code> and tensor order equal to template parameter <code>_TnsSize</code>.

Template Parameters

_TnsSize | Order of the Tensor

8.60.3 Variable Documentation

8.60.3.1 is_matrix

constexpr bool is_matrix [inline], [constexpr]

Checks if input type ${\tt T}$ is equal to ${\tt Matrix}$ type.

Template Parameters

T | Type of data to process.

Returns

true if the data type is Matrix, otherwise returns false.

8.61 Tensor.hpp

Go to the documentation of this file.

```
#ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
25 #ifndef PARTENSOR_TYPES_HPP
26 #define PARTENSOR_TYPES_HPP
28 // #include "PARTENSOR_basic.hpp"
29 // #include "Constants.hpp"
30
31 namespace partensor {
32
     using DefaultDataType = double;
36
37
    using Matrix = Eigen::Matrix<DefaultDataType, Eigen::Dynamic, Eigen::Dynamic, Eigen::ColMajor>;
42
     using LongMatrix = Eigen::Matrix<long int, Eigen::Dynamic, Eigen::Dynamic, Eigen::ColMajor>;
50
55
            using SparseMatrix = Eigen::SparseMatrix<DefaultDataType, Eigen::ColMajor, long int>;
56
     template<int _TnsSize>
63
     using Tensor = Eigen::Tensor<DefaultDataType, _TnsSize>;
72
     template <typename Tensor>
73
     struct TensorTraits;
74
80
     template <int TnsSize>
81
     struct TensorTraits<Tensor<_TnsSize>
82
83
       using DataType
                           = DefaultDataType;
       using MatrixType = partensor::Matrix;
using Dimensions = typename Tensor<_TnsSize>::Dimensions;
84
85
       using Constraints = std::array<Constraint,_TnsSize>;
86
       using MatrixArray = std::array<MatrixType,_TnsSize>;
87
       using DoubleArray = std::array<double,_TnsSize>;
using IntArray = std::array<irt,_TnsSize>;
89
91
       static constexpr std::size_t TnsSize = _TnsSize;
92
    };
93
     template <typename Tensor>
     using MatrixArray = typename TensorTraits<Tensor>::MatrixArray;
97
     template <typename Tensor>
98
     using Constraints = typename TensorTraits<Tensor>::Constraints;
99
100
      template <typename Tensor>
101
      using DoubleArray = typename TensorTraits<Tensor>::DoubleArray;
102
109
      template <typename SparseTensor>
110
      struct SparseTensorTraits;
111
      template <std::size_t _TnsSize>
112
      using SparseTensor = std::array<SparseMatrix, _TnsSize>;
113
114
120
      template <std::size_t _TnsSize>
121
      struct SparseTensorTraits<SparseTensor<_TnsSize> // std::array<SparseMatrix, _TnsSize>
122
                                   = DefaultDataType;
123
        using DataType
124
        using MatrixType
                                   = partensor::Matrix;
125
        using SparseMatrixType = partensor::SparseMatrix;
126
        using LongMatrixType = partensor::LongMatrix;
        using Dimensions
using Constraints
                                   = std::array<int,_TnsSize>;
127
                                  = std::array<Constraint,_TnsSize>;
128
        using SparseTensor
using MatrixArray
using DoubleArray
= std::array<SparseMatrix, _TnsSize>;
using DoubleArray
= std::array<MatrixType, _TnsSize>;
= std::array<double, _TnsSize>;
129
130
131
```

```
132
                                = std::array<int,_TnsSize>;
        using IntArray
134
        static constexpr std::size_t TnsSize = _TnsSize;
135
136
143
      template <typename Matrix>
144
      struct MatrixTraits:
145
149
150
      // struct MatrixTraits<Eigen::Matrix<DefaultDataType, Eigen::Dynamic, Eigen::Dynamic, Eigen::ColMajor»
151
      struct MatrixTraits<Matrix>
152
      using DataType = DefaultDataType;
153
       using MatrixType = partensor::Matrix;
154
155
156
163
      template <typename MA>
164
      struct MatrixArrayTraits
165
166
       using value_type = typename MA::value_type;
167
       using array_type = MA;
168
169
        static constexpr unsigned Size = std::tuple_size<MA>::value;
170
      };
171
179
      template <typename T, std::size_t _Size>
      struct MatrixArrayTraits<std::array<T,_Size>
180
181
182
        using value_type = T;
        using array_type = std::array<T,_Size>;
183
184
185
       static constexpr std::size_t Size = _Size;
186
187
188
      // template<typename MatrixArray>
189
      // using MatrixArrayType = typename MatrixArrayTraits<MatrixArray>::value_type;
190
198
            template<typename T>
199
            inline constexpr bool is_matrix = std::is_same<Matrix, typename std::decay<T>::type>::value;
200
209
      template<typename FactorType>
210
      struct Factor
211
212
        FactorType
                       factor:
213
         FactorType
                      gramian;
                     constraint;
214
         Constraint
215
216
217 } // end namespace partensor
219 #endif // end of PARTENSOR_TYPES_HPP
```

8.62 TensorOperations.hpp File Reference

```
#include <iostream>
#include "PARTENSOR_basic.hpp"
```

Functions

- template<std::size_t TnsSize>
 void BalanceDataset (long int const nnz, std::array< int, TnsSize > const tns_dimensions, Matrix const
 &Ratings_Base_T, std::array< std::vector< long int >, TnsSize > &perm_tns_indices, Matrix &Balanced_
 Ratings_Base_T)
- template<std::size_t TnsSize>
 void DepermuteFactors (std::array< Matrix, TnsSize > const &permuted_factors, std::array< std::vector<
 long int >, TnsSize > const &perm_tns_indices, std::array< Matrix, TnsSize > &depermuted_factors)
- template<typename Array_, typename Tensor_>
 void IdentityTensorGen (Array_const tnsDims, Tensor_&tnsX)

Creates an identity Tensor.

```
• template<typename Dimensions >
  auto matrixToTensor (Matrix const &mtx, Dimensions const tnsDims)
     Change from Matrix to an Tensor type.

    auto matrixToTensor (Matrix const &mtx, int const dim0, int const dim1)

     Change from Matrix to 2D Tensor type.
• template<typename Tensor_>
  double norm (Tensor_const &tnsX)
     Frobenius norm of a Tensor.
template < std::size t TnsSize >
  void PermuteFactors (std::array < Matrix, TnsSize > const &depermuted_factors, std::array < std::vector <
 long int >, TnsSize > const &perm_tns_indices, std::array < Matrix, TnsSize > &permuted_factors_T)

    void PermuteModeN (long int const nnz, int const cur mode, int const tns dim, Matrix const &Ratings ←

  Base_T, std::vector< long int > &perm_tns_indices, Matrix &Balanced_Ratings_Base_T)
template<typename Array_, typename Tensor_>
  void RandomTensorGen (Array const tnsDims, Tensor &tnsX)
     Creates random Tensor.
• template<typename Tensor_>
  double square_norm (Tensor_ const &tnsX)
     Squared Frobenius norm of a Tensor.
• template<typename Tensor_>
  TensorTraits < Tensor_ >::MatrixType tensorToMatrix (Tensor_ const &tnsX, int const rows, int const cols)
     Change from Tensor to Matrix type.
template<typename Array_, typename Tensor_>
  void ZeroTensorGen (Array const tnsDims, Tensor &tnsX)
     Creates a zero Tensor.
```

8.62.1 Detailed Description

Contains functions required in DimTrees.hpp, but also implementations to be used in case of Eigen Tensor module.

8.62.2 Function Documentation

8.62.2.1 BalanceDataset()

Shuffles (or permutes) the indices of nonzeros in order to distribute them uniformly.

Template Parameters

TnsSize	Tensor Order.
---------	---------------

Parameters

nnz	[in] The nonzeros number.
tns_dimensions	[in] Stl array containing the Tensor dimensions, whose length must be same as
	the Tensor order.
Ratings_Base_T	[in] The input matrix which containts all nonzeros.
perm_tns_indices	[in,out] Stl array containing the Tensor indices (vector), which will pe permuted.
Balanced_Ratings_Base←	[in/out] The ouput matrix which containts all permuted nonzeros.
_T	

8.62.2.2 DepermuteFactors()

Depermute rows of factors according to shuffled indices perm_tns_indices.

Template Parameters

TnsSize	Tensor Order.
---------	---------------

Parameters

depermuted_factors	[in] The input factors, whose rows are permuted.
perm_tns_indices	[in] Stl array containing the Tensor indices (vector), which will pe permuted.
permuted_factors	[in/out] The output factors, whose rows are depermuted.

8.62.2.3 IdentityTensorGen()

Creates an identity Tensor.

In case a Tensor is declared, but with no dimensions or there is a need to change Tensor's dimensions, IdentityTensorGen can be used. In both cases the Tensor's order cannot be changed. Fills tnsX as an identity Tensor. Meaning that it will have 1-elements in the hyperdiagonal and 0-elements in the rest.

Note

Implementation supports ONLY Tensors with order in range of [2,8].

Template Parameters

Array←	An array container type.	
_		
Tensor⊷	Type(data type and order) of input Tensor.	
_		

Parameters

tnsDims	[in] Contains the lengths of each of tnsX dimensions.	
tnsX	[in,out] Eigen Tensor filled with the data.	

Note

tnsX must be initialized before function call.

8.62.2.4 matrixToTensor() [1/2]

Change from Matrix to an Tensor type.

Changes the type of an Matrix and converts it to an N-dimension Tensor type.

Template Parameters

Dimensions	An array container type.
------------	--------------------------

Parameters

mtx	[in] The Matrix to be converted.
tnsDims	$\ensuremath{[\text{in}]}$ A $\ensuremath{\text{Dimensions}}$ array with the lengths of each of Tensor dimension.

Returns

An N-dimension ${\tt Tensor}$ (${\tt tnsDims[0],tnsDims[1],...}$), which type same as of ${\tt mtx}.$

8.62.2.5 matrixToTensor() [2/2]

```
int const dim0,
int const dim1 )
```

Change from Matrix to 2D Tensor type.

Changes the type of a Matrix and converts it to a 2-dimension Tensor type.

Parameters

mtx	[in] The Matrix to be converted.
dim0	[in] Number of rows of the resulting Tensor.
dim1	[in] Number of columns of the resulting Tensor.

Returns

A 2-dimension Tensor (rows, cols), which type same as of mtx.

8.62.2.6 norm()

Frobenius norm of a Tensor.

Computes the Frobenius Norm of a Tensor.

Template Parameters

Tensor Type(data type and order) of input Tensor.	
---	--

Parameters

```
tnsX [in] The Tensor used for this operation.
```

Returns

A double quantity, with the Frobenius Norm of tnsX.

8.62.2.7 PermuteFactors()

Permute rows of factors according to shuffled indices perm_tns_indices.

Template Parameters

Parameters

depermuted_factors	[in] The input factors.
perm_tns_indices	[in] Stl array containing the Tensor indices (vector), which will pe permuted.
permuted_factors _T	[in/out] The output factors, whose rows are permuted.

8.62.2.8 PermuteModeN()

Shuffles (or permutes) the indices of nonzeros in order to distribute them uniformly.

Parameters

nnz	[in] The nonzeros number.
cur_mode	[in] The current mode.
tns_dim	[in] The current mode tensor dimension.
Ratings_Base_T	[in] The input matrix which containts all nonzeros.
perm_tns_indices	[in,out] Stl array containing the Tensor indices (vector), which will pe permuted.
Balanced_Ratings_Base←	[in/out] The ouput matrix which containts all permuted nonzeros.
_T	

8.62.2.9 RandomTensorGen()

Creates random Tensor.

In case an Tensor is declared, but with no dimensions or there is a need to change Tensor dimensions, Random TensorGen can be used. In both cases the Tensor order cannot be changed. Generates pseudo-random data for tnsX, in a uniform distribution.

Note

The data will be in range of [-1,1].

Template Parameters

Array←	An array container type.
_	
Tensor⊷	Type(data type and order) of input Tensor.
_	

Parameters

tnsDims	[in] Contains the lengths of each of tnsX dimensions.
tnsX	[in,out] Tensor filled with the data.

Note

tnsX must be initialized before function call.

8.62.2.10 square_norm()

Squared Frobenius norm of a Tensor.

Computes the Squared Frobenius Norm of a Tensor.

Template Parameters

Tensor	Type(data type and order) of input Tensor.

Parameters

```
tnsX [in] The Tensor used for this operation.
```

Returns

A double quantity, with the Squared Frobenius Norm of tnsX.

8.62.2.11 tensorToMatrix()

Change from Tensor to Matrix type.

Changes the type of an Tensor and converts it to an Matrix type.

Template Parameters

Tensor⊷	Type(data type and order) of input Tensor.	1
_		

Parameters

tnsX [in] The Tensor to be converted.	
rows	[in] Number of rows of the resulting Matrix.
cols	[in] Number of columns of the resulting Matrix.

Returns

A Matrix (rows, cols), which type same as of tnsX.

8.62.2.12 ZeroTensorGen()

Creates a zero Tensor.

In case a Tensor is declared, but with no dimensions or there is a need to change Tensor dimensions, $Zero \leftarrow TensorGen$ can be used. In both cases the Tensor order cannot be changed. Fills tnsX with zero elements.

Template Parameters

Array←	An array container type.
_	
Tensor⊷	Type(data type and order) of input Tensor.
_	

Parameters

tnsDims	[in] Contains the lengths of each of tnsX dimensions.
tnsX	[in,out] Tensor filled with the data.

Note

tnsX must be initialized before function call.

8.63 TensorOperations.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
24 #ifndef PARTENSOR_TENSOR_OPERATIONS_HPP
25 #define PARTENSOR TENSOR OPERATIONS HPP
26
27 #include <iostream>
28 #include "PARTENSOR_basic.hpp"
29
30 namespace partensor
31 {
32
           template<typename Tensor >
48
           typename TensorTraits<Tensor_>::MatrixType tensorToMatrix( Tensor_ const &tnsX,
49
                                                                              const rows,
50
                               const cols )
                       int
51
           {
52
                   using Matrix = typename TensorTraits<Tensor_>::MatrixType;
                   return Eigen::Map<const Matrix> (tnsX.data(), rows, cols);
55
69
           auto matrixToTensor( Matrix const &mtx,
                                          const dim0,
70
                               int.
71
                                                           const dim1 )
                                                    int
72
73
             return Eigen::TensorMap<Eigen::Tensor<const DefaultDataType,2»(mtx.data(), {dim0,dim1});</pre>
74
7.5
90
           template<typename Dimensions>
91
          auto matrixToTensor( Matrix
                                          const &mtx.
92
                                                    Dimensions const thsDims )
93
94
                   static constexpr std::size_t TnsSize = tnsDims.size();
95
                   using tensormap = typename Eigen::TensorMap<Eigen::Tensor<const DefaultDataType,TnsSize»;
96
           if constexpr (TnsSize == 3) {
                           return tensormap(mtx.data(), {tnsDims[0],tnsDims[1],tnsDims[2]});
98
99
100
                    else if constexpr (TnsSize == 4) {
101
                            return tensormap(mtx.data(), {tnsDims[0],tnsDims[1],tnsDims[2],tnsDims[3]});
102
103
                    else if constexpr (TnsSize == 5)
                            return tensormap(mtx.data(),
104
       {tnsDims[0],tnsDims[1],tnsDims[2],tnsDims[3],tnsDims[4]});
105
106
                    else if constexpr (TnsSize == 6) {
107
                            return tensormap(mtx.data(),
       {tnsDims[0],tnsDims[1],tnsDims[2],tnsDims[3],tnsDims[4],tnsDims[5]});
108
109
                    else if constexpr (TnsSize == 7) {
110
                            return tensormap(mtx.data(),
       {tnsDims[0],tnsDims[1],tnsDims[2],tnsDims[3],tnsDims[4],tnsDims[5],tnsDims[6]});
111
112
                    else {
113
                            return tensormap(mtx.data(),
       {tnsDims[0],tnsDims[1],tnsDims[2],tnsDims[3],tnsDims[4],tnsDims[5],tnsDims[6],tnsDims[7]});
114
                   }
115
116
127
            template<typename Tensor_>
128
            double norm( Tensor_ const &tnsX )
129
130
                     Tensor<0> frob_norm_tens = tnsX.square().sum().sqrt();
131
                     return frob_norm_tens.coeff();
132
            }
133
            template<typename Tensor_>
144
145
            double square norm( Tensor const &tnsX )
146
            {
147
                     Tensor<0> frob_norm_tens = tnsX.square().sum();
148
                     return frob_norm_tens.coeff();
149
           }
150
            #ifndef DOXYGEN_SHOULD_SKIP_THIS
151
            template<std::size_t _TnsSize>
163
            void TensorContraction( Tensor<static_cast<int>(_TnsSize)> const &parentTensor,
164
165
                                                            Tensor<2>
                                                                                               const
       &factor.
166
                                                            int.
                                                                                               const
       contractDim1,
167
                                                            int
                                                                                               const
       contractDim2,
168
                                                            Tensor<static_cast<int>(_TnsSize)>
       &contractionRes )
169
                    std::arrav<Eigen::IndexPair<int>, 1> product dims = {
170
```

```
Eigen::IndexPair<int>(contractDim1, contractDim2) };
171
                     std::array<int, _TnsSize>
                                                              shuffles;
172
173
                     Tensor<static_cast<int>(_TnsSize)> _temp;
174
175
                      for(std::size_t i=0; i<_TnsSize; i++) { shuffles[i] = i+1; }</pre>
176
                     shuffles[_TnsSize-1] = 0;
177
178
                                     = factor.contract(parentTensor, product_dims);
179
                     contractionRes = _temp.shuffle(shuffles);
180
             #endif // DOXYGEN SHOULD SKIP THIS
181
182
183
             #ifndef DOXYGEN_SHOULD_SKIP_THIS
196
             template<std::size_t _ParTnsSize, std::size_t _TnsSize>
197
             void TensorPartialProduct_R(Tensor<static_cast<int>(_ParTnsSize)> const &parentTensor,
198
                                                                          Tensor<2>
       const &factor,
199
                                                                          int
       const chipDim,
200
       const contractDim,
2.01
                                                        Tensor<static_cast<int>(_TnsSize)>
       *contractionRes )
202
203
                     static_assert(_ParTnsSize == _TnsSize+1,"Wrong call!");
204
205
                     const int R = factor.dimension(1);
206
207
                     std::array<Eigen::IndexPair<int>, 1> product_dims = { Eigen::IndexPair<int>(contractDim,
       0) };
208
209
                      for (int i=0; i<R; i++)</pre>
210
211
                     contractionRes->chip(i,chipDim) =
        (parentTensor.chip(i,chipDim)).contract(factor.chip(i,1),product_dims);
212
                     }
213
214
             #endif // DOXYGEN_SHOULD_SKIP_THIS
215
233
             template<typename Array_, typename Tensor_>
             void RandomTensorGen(Array_ const tnsDims, Tensor_ &tnsX)
234
235
236
                      std::srand((unsigned int) time(NULL)+std::rand());
237
                     tnsX.resize(tnsDims);
                     tnsX.template setRandom<Eigen::internal::UniformRandomGenerator<doublew();</pre>
238
239
             }
240
256
             template<typename Array_, typename Tensor_>
257
             void ZeroTensorGen(Array_ const tnsDims, Tensor_ &tnsX)
258
259
                     tnsX.resize(tnsDims);
260
                     tnsX.setZero();
2.61
             }
262
281
             template<typename Array_, typename Tensor_>
             void IdentityTensorGen(Array_ const tnsDims, Tensor_ &tnsX)
282
283
284
                      static constexpr std::size_t TnsSize = TensorTraits<Tensor_>::TnsSize;
285
                     const int dim0 = tnsDims[0];
286
287
                     ZeroTensorGen(tnsDims, tnsX);
288
289
                      if constexpr(TnsSize == 2) {
290
                              for (int i=0; i<dim0; i++) {</pre>
291
                                      tnsX(i,i) = 1;
292
293
294
                     else if constexpr(TnsSize == 3) {
                              for (int i=0; i<dim0; i++) {</pre>
295
296
                                      tnsX(i,i,i) = 1;
297
298
                      else if constexpr(TnsSize == 4) {
299
300
                              for (int i=0; i<dim0; i++) {</pre>
                                       tnsX(i,i,i,i) = 1;
301
302
303
                      else if constexpr(TnsSize == 5) {
    for (int i=0; i<dim0; i++) {
        tnsX(i,i,i,i,i) = 1;</pre>
304
305
306
307
                              }
308
309
                      else if constexpr(TnsSize == 6) {
310
                              for (int i=0; i<dim0; i++) {</pre>
311
                                       tnsX(i,i,i,i,i,i) = 1;
312
                              }
```

```
313
314
                     else if constexpr(TnsSize == 7) {
315
                              for (int i=0; i<dim0; i++) {</pre>
316
                                      tnsX(i,i,i,i,i,i) = 1;
317
318
                     }
319
                     else {
320
                              for (int i=0; i<dim0; i++) {</pre>
321
                                      tnsX(i,i,i,i,i,i,i) = 1;
322
323
324
            }
325
326
             /* Parallel Version of ReserveSparseTensor */
327
             template <std::size_t _TnsSize>
328
             void ReserveSparseTensor(std::array<SparseMatrix, _TnsSize>
                                                                                   &layer_tns_sparse,
329
                                                                 std::vector<std::vector<int>
                                                                                                      const
       &local tns dimensions,
330
                                                                 std::array<int,_TnsSize>
                                                                                                      const
       &fiber_rank,
331
                                                                                                       const
       grid_size,
332
                                                                 long int
                                                                                                      const nnz)
333
334
                     for (std::size_t i = 0; i < _TnsSize; i++)</pre>
335
                              long int col = 1;
336
337
                              for (std::size_t j = 0; j < _TnsSize; j++)</pre>
338
339
                                      if (j == i)
340
                                              continue:
341
342
                                      col = col * local_tns_dimensions[j][fiber_rank[j]];
343
344
                              layer_tns_sparse[i].resize(col, local_tns_dimensions[i][fiber_rank[i]]);
345
346
                             layer_tns_sparse[i].reserve((long int)(nnz / grid_size) + 1);
347
348
349
350
             /* Serial Version of ReserveSparseTensor */
351
             template<std::size_t _TnsSize>
352
             void ReserveSparseTensor(std::array<SparseMatrix, TnsSize>
                                                                                   %tns sparse.
353
                                                                 std::array<int, _TnsSize>
                                                                                                      const
       &tns_dimensions,
354
                                                                 const long int
                                                                                                               nnz)
355
                     for (std::size_t i = 0; i < _TnsSize; i++)</pre>
356
357
358
                              long int col = 1;
                              for (std::size_t j = 0; j < _TnsSize; j++)</pre>
359
360
361
                                      if (j == i)
362
                                              continue;
363
364
                                      col = col * tns dimensions[i];
365
366
367
                              tns_sparse[i].resize(col, tns_dimensions[i]);
368
                              tns_sparse[i].reserve(nnz);
369
                     }
370
371
372
             // Assign nonzeros to the respective layer_tns_sparse subtensor.
373
             template <std::size_t _TnsSize>
374
            void FillSparseTensor(std::array<SparseMatrix, _TnsSize>
                                                                                &tns_sparse,
375
                                                         long int
                                                                                               const nnz,
376
                                                         Matrix
                                                                                               const
       &Ratings_Base_T,
377
                                                         std::array<int, _TnsSize>
                                                                                               const
       &tns_dimensions)
378
379
                     LongMatrix matr_mapping(static_cast<int>(_TnsSize), static_cast<int>(_TnsSize));
380
                     for (int i = 0; i < static_cast<int>(_TnsSize); i++)
381
382
                              for (int j = 0, first = 1, prev = 0; j < static_cast<int>(_TnsSize); j++)
383
384
385
386
                                               matr_mapping(i, j) = 0;
387
                                               continue;
388
389
                                      if (first == 1)
390
391
                                               matr_mapping(i, j) = 1;
                                               first = 0;
prev = j;
392
393
```

```
394
395
                                       else
396
397
                                               matr_mapping(i, j) = matr_mapping(i, prev) *
       tns_dimensions[prev];
398
                                               prev = i;
399
400
401
402
                     LongMatrix tuple(1, _TnsSize);
403
404
405
                      for (long int nnz_k = 0; nnz_k < nnz; nnz_k++)</pre>
406
407
                              for (int column_idx = 0; column_idx < static_cast<int>(_TnsSize); column_idx++)
408
409
                                       tuple(0, column_idx) = static_cast<long int>(Ratings_Base_T(column_idx,
       nnz_k));
410
411
412
                              for (int mode_i = 0; mode_i < static_cast<int>(_TnsSize); mode_i++)
413
414
                                       long int linear_col =
        ( (matr\_mapping.row (mode\_i)).cwiseProduct (tuple)).sum();
415
                                                            = tuple(0, mode_i);
                                       long int row
416
417
                                       if (tns_sparse[mode_i].outerSize() < row ||</pre>
       tns_sparse[mode_i].innerSize() < linear_col)</pre>
418
       std::cerr « "error!" « tns_sparse[mode_i].outerSize() « " " « row « " " « tns_sparse[mode_i].innerSize() « " " « linear_col « std::endl;
419
420
421
422
                                       if (tns_sparse[mode_i].coeff(linear_col, row) == 0)
423
                                               // Using insert to fill sparse matrix
424
425
                                               tns_sparse[mode_i].insert(linear_col, row) =
       Ratings_Base_T(_TnsSize, nnz_k);
426
427
428
429
                     }
430
431
             template<std::size_t _TnsSize>
432
433
             void FillSparseMatricization(std::array<SparseMatrix, _TnsSize> &tns_sparse,
434
                                                                          const long int
       nnz,
435
                                                                          Matrix
       &Ratings Base T.
436
                                                                          std::array<int, _TnsSize>
                                                                                                         const
       &tns_dimensions,
437
                                                                          const int
       cur_mode)
438
439
                     LongMatrix matr mapping(static cast<int>( TnsSize), static cast<int>( TnsSize));
440
                      for (int i = 0; i < static_cast<int>(_TnsSize); i++)
441
442
                              for (int j = 0, first = 1, prev = 0; j < static_cast<int>(_TnsSize); j++)
443
444
                                       if (j == i)
445
                                       {
446
                                               matr_mapping(i, j) = 0;
447
                                               continue;
448
449
                                       if (first == 1)
450
                                               matr_mapping(i, j) = 1;
451
452
                                               first = 0:
                                               prev = j;
453
454
455
                                       else
456
                                               matr_mapping(i, j) = matr_mapping(i, prev) *
457
       tns dimensions[prev];
458
                                               prev = j;
459
460
461
462
                     LongMatrix tuple(1, static cast<int>( TnsSize));
463
464
465
                      for (int nnz_k = 0; nnz_k < nnz; nnz_k++)</pre>
466
467
                              for (int column_idx = 0; column_idx < static_cast<int>(_TnsSize); column_idx++)
468
469
                                       tuple(0, column idx) = static cast<long int>(Ratings Base T(column idx,
```

```
nnz_k));
470
471
472
                             long linear_col = ((matr_mapping.row(cur_mode)).cwiseProduct(tuple)).sum();
473
474
                             long row = tuple(0, cur mode);
475
476
                             if (tns_sparse[cur_mode].outerSize() < row || tns_sparse[cur_mode].innerSize() <</pre>
       linear_col)
477
                                     std::cerr « "error!" « tns_sparse[cur_mode].outerSize() « " " « row « "
478
        " « tns_sparse[cur_mode].innerSize() « " " « linear_col « std::endl;
479
480
481
                             if (tns_sparse[cur_mode].coeff(linear_col, row) == 0)
482
                                      // Using insert to fill sparse matrix
483
                                     tns_sparse[cur_mode].insert(linear_col, row) =
484
       Ratings_Base_T(static_cast<int>(_TnsSize), nnz_k);
485
                             }
486
487
488
            template <std::size t TnsSize>
489
490
            void Dist_NNZ(std::array<SparseMatrix, _TnsSize>
                                                                       &layer_tns_sparse,
491
                                       long int
                                                                            const nnz,
492
                                        std::vector<std::vector<int>
                                                                            const &skip_rows,
493
                                        std::array<int,_TnsSize>
                                                                            const &fiber_rank,
494
                                       Matrix
                                                                             const &Ratings_Base_T,
495
                                       std::vector<std::vector<int>
                                                                           const &local_tns_dimensions)
496
497
                    LongMatrix matr_mapping(static_cast<int>(_TnsSize), static_cast<int>(_TnsSize));
498
                     for (int i = 0; i < static_cast<int>(_TnsSize); i++)
499
500
                             for (int j = 0, first = 1, prev = 0; j < static_cast<int>(_TnsSize); j++)
501
                                      if (j == i)
502
503
504
                                              matr_mapping(i, j) = 0;
505
506
                                      if (first == 1)
507
508
509
                                              matr_mapping(i, j) = 1;
                                             first = 0;
prev = j;
510
511
512
513
                                     else
514
515
                                              matr_mapping(i, j) = matr_mapping(i, prev) *
       local_tns_dimensions[prev][fiber_rank[prev]];
516
517
518
519
520
521
                     long int local_nnz_counter = 0;
522
523
                     LongMatrix tuple(1, static_cast<int>(_TnsSize));
524
525
                     for (int nnz_k = 0; nnz_k < nnz; nnz_k++)
526
527
                             for (int column_idx = 0, insert_tuple_flag = 0; column_idx <</pre>
       static_cast<int>(_TnsSize) && insert_tuple_flag == column_idx; column_idx++)
528
529
                                     if((Ratings_Base_T(column_idx, nnz_k) >=
       skip_rows[column_idx][fiber_rank[column_idx]]) && (Ratings_Base_T(column_idx, nnz_k) <</pre>
       local_tns_dimensions[column_idx][fiber_rank[column_idx]] +
       skip_rows[column_idx][fiber_rank[column_idx]]))
530
531
                                              tuple(0, column_idx) = (long int)(Ratings_Base_T(column_idx,
       nnz_k)) - skip_rows[column_idx][fiber_rank[column_idx]];
532
                                              insert_tuple_flag++;
533
534
                                     else
535
536
                                              break;
537
                                      if (column_idx == static_cast<int>(_TnsSize) - 1)
538
539
540
                                              local nnz counter++;
541
                                              for (int mode_i = 0; mode_i < static_cast<int>(_TnsSize);
       mode i++)
542
543
                                                      long int linear_col =
       ((matr_mapping.row(mode_i)).cwiseProduct(tuple)).sum();
544
                                                      long int row = tuple(0, mode i);
```

```
545
546
                                                         if (layer_tns_sparse[mode_i].coeff(linear_col, row) ==
       0)
547
548
                                                                  layer_tns_sparse[mode_i].insert(linear_col, row)
       = Ratings Base T(static cast<int>( TnsSize), nnz k);
549
550
551
552
                              }
553
                      }
554
             }
555
556
             template <std::size_t _TnsSize>
557
             void Dist_NNZ_sorted(std::array<SparseMatrix, _TnsSize>
                                                                                  &layer_tns_sparse,
558
                                                          long int
                                                                                                  const nnz,
559
                                                          std::vector<std::vector<int>
                                                                                                 const &skip_rows,
                                                                                                  const &fiber_rank,
560
                                                          std::array<int,_TnsSize>
561
                                                          Matrix
                                                                                                  const
       &Ratings_Base_T,
562
                                                          std::vector<std::vector<int>
                                                                                                const
       &local_tns_dimensions,
563
                                                          int
                                                                                                  const cur_mode)
564
565
                      LongMatrix matr_mapping(static_cast<int>(_TnsSize), static_cast<int>(_TnsSize));
                      for (int i = 0; i < static_cast<int>(_TnsSize); i++)
566
567
568
                               for (int j = 0, first = 1, prev = 0; j < static_cast<int>(_TnsSize); j++)
569
                                        if (j == i)
570
571
                                        {
572
                                                matr_mapping(i, j) = 0;
573
                                                continue;
574
575
                                        if (first == 1)
576
577
                                                matr_mapping(i, j) = 1;
578
                                                first = 0;
579
                                                prev = j;
580
581
                                       else
582
                                                matr_mapping(i, j) = matr_mapping(i, prev) *
583
       local_tns_dimensions[prev][fiber_rank[prev]];
584
                                                prev = j;
585
586
587
                      }
588
589
                      long int local nnz counter = 0:
590
591
                      LongMatrix tuple(1, static_cast<int>(_TnsSize));
592
593
                      for (int nnz_k = 0; nnz_k < nnz; nnz_k++)
594
       for (int column_idx = 0, insert_tuple_flag = 0; column_idx <
static_cast<int>(_TnsSize) && insert_tuple_flag == column_idx; column_idx++)
595
596
                              {
597
                                       if((Ratings_Base_T(column_idx, nnz_k) >=
       skip_rows[column_idx][fiber_rank[column_idx]]) && (Ratings_Base_T(column_idx, nnz_k) <
local_tns_dimensions[column_idx][fiber_rank[column_idx]] +</pre>
       skip_rows[column_idx][fiber_rank[column_idx]]))
598
                                       {
599
                                                tuple(0, column_idx) = (long int)(Ratings_Base_T(column_idx,
       nnz_k)) - skip_rows[column_idx][fiber_rank[column_idx]];
600
                                                insert_tuple_flag++;
601
602
                                       else
603
                                       {
604
                                                break;
605
606
                                        if (column_idx == static_cast<int>(_TnsSize) - 1)
607
608
                                                local_nnz_counter++;
609
                                                long int linear_col =
        ((matr_mapping.row(cur_mode)).cwiseProduct(tuple)).sum();
611
                                                long int row = tuple(0, cur_mode);
612
                                                if (layer_tns_sparse[cur_mode].coeff(linear_col, row) == 0)
613
614
                                                {
                                                         layer_tns_sparse[cur_mode].insert(linear_col, row) =
615
       Ratings_Base_T(static_cast<int>(_TnsSize), nnz_k);
616
617
618
                              }
                      }
619
```

```
620
             }
621
622
             template <int TnsSize, int mode, typename Type>
623
             bool SortRows(const std::vector<Type> &v1, const std::vector<Type> &v2)
62.4
625
                      std::array<int, TnsSize> sort_direction;
                      bool final_exp:{false}; // final criterion for sorting
bool prev_equal{false}; // keep history of equal comparisons between v1,v2
626
627
628
                      sort_direction[0] = mode;
sort_direction[1] = (mode < TnsSize - 1) ? TnsSize - 1 : TnsSize - 2;</pre>
629
630
                      for (int i = 2; i < TnsSize; i++)</pre>
631
632
633
                               sort_direction[i] = sort_direction[i - 1] - 1;
634
                               if (sort_direction[i] == mode)
635
                                        sort_direction[i]--;
636
637
                               }
638
639
                      std::array<bool, TnsSize> expr;
640
                      for (int i = 0; i < TnsSize; i++)</pre>
641
                               if (i > 0)
642
643
644
                                        expr[i] = prev_equal && (v1[sort_direction[i]] < v2[sort_direction[i]]);</pre>
                                        final_expr = final_expr || expr[i];
645
646
                                        prev_equal = prev_equal && (v1[sort_direction[i]] ==
       v2[sort_direction[i]]);
647
648
                                        if (final_expr)
649
650
                                                 return final_expr;
651
652
653
                               else
654
                                        expr[i] = v1[sort_direction[i]] < v2[sort_direction[i]];</pre>
655
                                        final_expr = final_expr || expr[i];
656
657
                                        prev_equal = (v1[sort_direction[i]] == v2[sort_direction[i]]);
658
                                        if (final_expr)
659
660
                                                 return final_expr;
661
662
                               }
663
664
665
                      return final_expr;
666
667
679
             void PermuteModeN(long int
                                                          const nnz.
680
                                                   int
                                                                            const cur_mode,
681
                                                                            const tns_dim,
682
                                                   Matrix
                                                                            const &Ratings_Base_T,
683
                                                   std::vector<long int>
                                                                                   &perm_tns_indices,
684
                                                   Matrix
                                                                                  &Balanced_Ratings_Base_T)
685
686
687
                      // Copy values
688
                      Balanced_Ratings_Base_T = Ratings_Base_T;
689
690
                      // Allocate & Initialize permuted dims
691
                      perm_tns_indices.reserve(tns_dim);
692
693
                      for (int i_i = 0; i_i < tns_dim; i_i++)</pre>
694
695
                               perm_tns_indices.push_back(i_i);
696
697
698
                      // Permute dims
699
                      std::random_device rd;
700
                      std::mt19937 g(rd());
701
                      std::shuffle(perm_tns_indices.begin(), perm_tns_indices.end(), g);
702
                      double prev = -1;
703
                      long int idx;
704
                      std::vector<long int>::iterator it;
705
                      long int perm_idx = 0;
706
                      for (long int nnz_i = 0; nnz_i < nnz; nnz_i++)</pre>
707
708
                               if(Ratings_Base_T(cur_mode, nnz_i) != prev)
709
                                        idx = static_cast<long int>(Ratings_Base_T(cur_mode, nnz_i));
710
                                        it = std::find(perm_tns_indices.begin(), perm_tns_indices.end(), idx);
perm_idx = it - perm_tns_indices.begin();
711
712
713
                                        Balanced_Ratings_Base_T(cur_mode, nnz_i)
       static_cast<double>(perm_idx);
714
                                        prev = Ratings_Base_T(cur_mode, nnz_i);
715
```

```
716
                            else
717
718
                                     Balanced_Ratings_Base_T(cur_mode, nnz_i) =
       static_cast<double>(perm_idx);
719
                                     prev = Ratings_Base_T(cur_mode, nnz_i);
720
721
722
723
737
            template <std::size_t TnsSize>
738
           void BalanceDataset (long int
         const nnz.
739
                                                     std::array<int, TnsSize>
               const tns_dimensions,
740
                                                     Matrix
                                 const &Ratings_Base_T,
741
                                                     std::array<std::vector<long int>, TnsSize>
       &perm_tns_indices,
                                            &Balanced_Ratings_Base_T)
743
744
                    for (int i = 0; i < static_cast<int>(TnsSize); i++)
745
                            PermuteModeN(nnz, i, tns_dimensions[i], Ratings_Base_T, perm_tns_indices[i],
746
       Balanced_Ratings_Base_T);
747
748
749
            template <std::size_t TnsSize>
760
761
            void PermuteFactors(std::array<Matrix, TnsSize>
                                                                                   const &depermuted_factors,
762
                                                     std::arrav<std::vector<long int>, TnsSize> const
       &perm_tns_indices,
763
                                                     std::array<Matrix, TnsSize>
           &permuted_factors_T)
764
765
                    Matrix temp_permuted_factor;
                    for (int i = 0; i < static_cast<int>(TnsSize); i++)
766
767
768
                             temp_permuted_factor = Matrix::Zero(depermuted_factors[i].rows(),
       depermuted_factors[i].cols());
769
                             for (int row = 0; row < temp_permuted_factor.rows(); row++)</pre>
770
771
                                    temp_permuted_factor.row(row) =
       depermuted_factors[i].row(perm_tns_indices[i][row]);
772
773
                            permuted_factors_T[i] = temp_permuted_factor.transpose();
774
775
776
787
            template <std::size_t TnsSize>
788
            void DepermuteFactors(std::array<Matrix, TnsSize>
                                                                               const &permuted_factors,
789
                                                       std::array<std::vector<long int>, TnsSize> const
       &perm_tns_indices,
790
                                                       std::array<Matrix, TnsSize>
       &depermuted_factors)
791
792
                    for (int i = 0; i < static_cast<int>(TnsSize); i++)
793
794
                            depermuted_factors[i] = Matrix::Zero(permuted_factors[i].rows(),
       permuted_factors[i].cols());
795
                            for (int row = 0; row < permuted_factors[i].rows(); row++)</pre>
796
797
                                    depermuted_factors[i].row(perm_tns_indices[i][row]) =
       permuted_factors[i].row(row);
798
799
800
801
802 } // end namespace partensor
804 #endif // PARTENSOR_TENSOR_OPERATIONS_HPP
```

8.64 TerminationConditions.hpp File Reference

```
#include "DataGeneration.hpp"
#include "math.h"
```

Classes

struct Conditions

Functions

template<typename MatrixArray >
 double error (typename MatrixArrayTraits< MatrixArray >::value_type const &origMatrTns, MatrixArray const &factors, std::size_t const mode)

Computes the "distance" between the current Tensor and the real one.

- int maxIterations (int const countIter)
- int objectiveValueError (double const newValue, double const pastValue)
- int relativeCostFunction (double const newValue, double const trueValue)
- int relativeError (double const newValue, double const trueValue)

8.64.1 Detailed Description

Containts implementations, that check if specific terminations conditions are satisfied.

8.64.2 Function Documentation

8.64.2.1 error()

Computes the "distance" between the current Tensor and the real one.

Calculate the squaredNorm() between the real matricized Tensor origMatrTns and the Tensor generated from a factorization algorithm.

Template Parameters

MatrixArray	An array container type.

Parameters

origMatrTns [in] The matricization of the original/true Tensor. It must be in Eigen Matrix format.		
factors	[in] Contains the factors generated from a factorization algorithm, like cpd, cpdDimTree, etc.	
mode	[in] Specify in which mode, is origMatrTns matricized.	

Returns

The "distance" between origMatrIns and the generated Tensor. If returned value is 0, then the two Tensors are identical.

8.64.2.2 maxIterations()

< A class Conditions object. Checks if countIter is greater that the max_iter of Conditions class.

Parameters

countIter	[in] Current iteration.
-----------	-------------------------

Returns

If counterIter does NOT surpass max_iter then returns 1, otherwise returns 0.

8.64.2.3 objectiveValueError()

Checks if the current objective value error has smaller value than the default tolerance ao_tol.

Parameters

newValue	[in] Current value.
pastValue	[in] True value.

Returns

If objective value error does NOT surpass ao_tol then returns 1, otherwise returns 0.

8.64.2.4 relativeCostFunction()

Checks if the current relative cost function has smaller value than the default tolerance ao_tol.

Parameters

newValue	[in] Current value.
trueValue	[in] True value.

Returns

If relative cost function does NOT surpass ao_tol then returns 1, otherwise returns 0.

8.64.2.5 relativeError()

Checks if the current relative error has smaller value than the default tolerance ao_tol.

Parameters

newValue	[in] Current value.
trueValue	[in] True value.

Returns

If relative error does NOT surpass ao_tol then returns 1, otherwise returns 0.

8.65 TerminationConditions.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN_SHOULD_SKIP_THIS
24 #ifndef PARTENSOR_TERMINATION_CONDITIONS_HPP
25 #define PARTENSOR_TERMINATION_CONDITIONS_HPP
2.6
27 #include "DataGeneration.hpp"
28 #include "math.h"
29
30 namespace partensor {
31
       struct Conditions {
35
        int const max_iter = 500;
                                                 // Maximum Number of iterations
36
         double const delta_1 = 1e-2;
                                                                        // Tolerance for AO Algorithm
                                                                              // | Tolerance for Nesterov
       Algorithm
39
        double const delta_2 = 1e-2;
                                                                               // |
40
41
42
       static inline Conditions con;
       inline int maxIterations(int const countIter)
53
55
         return (countIter >= con.max_iter) ? 1 : 0;
56
57
68
       inline int relativeCostFunction(double const newValue, double const trueValue)
69
70
         return (newValue/sqrt(trueValue) <= con.ao_tol) ? 1 : 0;</pre>
```

```
83
       inline int relativeError(double const newValue, double const trueValue)
84
         return (abs(trueValue-newValue)/trueValue <= con.ao_tol) ? 1 : 0;</pre>
8.5
86
       inline int objectiveValueError(double const newValue, double const pastValue)
99
          return (abs(newValue-pastValue) <= con.ao_tol) ? 1 : 0;</pre>
100
101
102
119
        template<typename MatrixArray>
120
        double error( typename MatrixArrayTraits<MatrixArray>::value_type const &origMatrTns,
121
                        MatrixArray
                                                                                  const &factors,
122
123
          using Matrix = typename MatrixArrayTraits<MatrixArray>::value_type;
124
125
          Matrix localMatrTns = generateTensor(mode, factors);
return (origMatrTns - localMatrTns).squaredNorm();
127
128
129
130 \} // end namespace partensor
132 #endif // PARTENSOR_TERMINATION_CONDITIONS_HPP
```

8.66 Timers.hpp File Reference

```
#include <chrono>
#include "mpi.h"
```

Classes

• struct Timers

Variables

· static Timers timer

8.66.1 Detailed Description

Implements the following time functions,

- clock,
- std::chrono with both steady and high resolution clock,
- \bullet MPI_Wtime.

8.66.2 Variable Documentation

8.66.2.1 timer

```
Timers timer [inline], [static]
```

A class Timers object

8.67 Timers.hpp

Go to the documentation of this file.

```
1 #ifndef DOXYGEN_SHOULD_SKIP_THIS
15 #endif // DOXYGEN SHOULD SKIP THIS
27 #ifndef PARTENSOR_TIMERS_HPP
28 #define PARTENSOR_TIMERS_HPP
29
30 #include <chrono> 31 #include "mpi.h"
32
33 namespace partensor {
39
     struct Timers
40
       using ClockSteady = std::chrono::time_point<std::chrono::steady_clock>;
using ClockHigh = std::chrono::time_point<std::chrono::high_resolution_clock>;
41
42
                  cpu_current_time;
44
       clock_t
45
       double
                        cpu_elapsed_time;
46
47
       ClockHigh chrono_high_current_time;
48
       double
                  chrono_high_elapsed_time;
49
       ClockSteady chrono_steady_current_time;
double chrono_steady_elapsed_time;
50
51
       double
53
       double
                   mpi_current_time;
54
       double
                        mpi_elapsed_time;
55
59
       void startCpuTimer ()
60
61
         cpu_current_time = clock();
62
63
       double endCpuTimer ()
70
71
        auto finish
72
                          = clock();
         cpu_elapsed_time = (float)(finish - cpu_current_time)/(float)CLOCKS_PER_SEC;
74
         return cpu_elapsed_time;
75
76
       void startChronoHighTimer ()
80
81
         chrono_high_current_time = std::chrono::high_resolution_clock::now();
82
83
84
91
       double endChronoHighTimer ()
92
         std::chrono::duration<double> finish = std::chrono::high resolution clock::now() -
93
       chrono_high_current_time;
94
        chrono_high_elapsed_time = finish.count();
95
         return chrono_high_elapsed_time;
96
97
101
        void startChronoSteadyTimer ()
102
103
          chrono_steady_current_time = std::chrono::steady_clock::now();
104
105
112
        double endChronoSteadyTimer ()
113
114
          std::chrono::duration<double> finish = std::chrono::steady_clock::now() -
       chrono_steady_current_time;
115
          chrono_steady_elapsed_time = finish.count();
116
          return chrono_steady_elapsed_time;
117
118
122
        void startMpiTimer ()
123
124
          mpi_current_time = MPI_Wtime();
125
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