Крестовая аппроксимация тензоров и алгебры Клиффорда

Семинар "Алгебры Клиффорда и приложения" 06.04.2024

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Agenda

- **Skeleton decomposition and CUR approximation of matrices** 1.
- 2. **Tensors: Basic Definitions**
- 3. **Skeleton decomposition and CUR approximation of tensors**
- 4. Problem of choosing tubes for CUR approximation
- 5. **Existing approaches**
- 6. **Proposed solution: Clifford scores for CUR using SVD**
- 7. Implementation
- 8. **Experiments on image completion task**

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Skeleton decomposition and CUR approximation of matrices

Presentation about CUR for matrices: https://personal.math.vt.edu/embree/cur_talk.pdf



Theorem 1.1 (Skeleton decomposition). Suppose $A \in \mathbb{R}^{n \times m}$, rank(A) = r. It can be written in a form

$$A = CU^{-1}R,$$

where $C \in \mathbb{R}^{n \times r}$, $U^{-1} \in \mathbb{R}^{r \times r}$, and $R \in \mathbb{R}^{r \times m}$.



(Скелетное разложение)

(1.1)

Remark 1.2. Skeleton decomposition has another form: $A = XY, \quad X \in \mathbb{R}^{n \times r}, \quad Y \in \mathbb{R}^{r \times m},$ where U, V can be chosen, for example, as $X = CU^{-1}, \quad Y = R$

or

$$X = C, \qquad Y = U^{-1}R.$$



(Скелетное разложение)

(1.2)

(1.3)

(1.4)



Remark 1.3 (Existance). Skeleton decomposition exists for any $A \in \mathbb{R}^{n \times m}$.

Remark 1.4 (Uniqueness). Skeleton decomposition is not unique (except the case n = m = r):

- 1. We can choose any r linearly independent rows and columns for $A = CU^{-1}R$.
- 2. $A = UV = (US)(S^{-1}V) = U'V'$ for any S: det $(S) \neq 0$.



(Скелетное разложение)

Remark 1.5 (Use Cases). Main applications of Skeleton decomposition:

- Data storage and compression: Consider a matrix $A \in \mathbb{R}^{n \times m}$. Instead of storing nm parameters, we can decompose it as A = UV and store nr + rm = (n + m)r parameters. It is useful when $r < \frac{nm}{n+m}$.
- Fast computation of matvec: To compute a matrix-vector product Ax of $A \in \mathbb{R}^{n \times m}$ and $x \in \mathbb{R}^{m \times 1}$, we need to perform O(mn) operations. Using A = UV, we need to compute U(Vx), which takes O(mr) operations for Vx and then O(nr) operations for U(Vx).



(Скелетное разложение)



CUR approximation of matrices

Select R1 columns and R2 rows of A.

If R1 = R2 = rank(A), then we get exact Skeleton decomposition.

If R1 and R2 do not form a basis of column space and row space of A respectively, then the decomposition is not exact. It is called **CUR approximation**.



(Крестовая аппроксимация)





CUR approximation of matrices

CUR matrix approximation is used for low-rank matrix approximation.

CUR approximation is more representative of the data than the orthonormal singular vectors.



CUR

(Крестовая аппроксимация)



02

Tensors: Basic Definitions



Tensors

Definition. We call a **tensor** of order k a multi-dimensional matrix $A \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_k}.$

Examples of tensors:

Tensor of order 0	Tensor of order 1	Tensor of order 2
$a \in \mathbb{R}$	$\begin{bmatrix} a_1 \\ \vdots \\ a_{I_1} \end{bmatrix} \in \mathbb{R}^{I_1}$	$\begin{bmatrix} a_{11} & \cdots & a_{1I_2} \\ \vdots & \ddots & \vdots \\ a_{I_11} & \cdots & a_{I_1I_2} \end{bmatrix}$ $\in \mathbb{R}^{I_1 \times I_2}$

(2.1)

Tensor of order 3



 I_2

 $\in \mathbb{R}^{I_1 imes I_2 imes I_3}$

Tensors: More examples





Time (ms)

Images

EEG signals

•••••

Fibers and Slices



Horizontal slices

Vertical slices

x(1,:,5)



Tubes (mode 3)



Tensor Unfoldings

Definition. Mode-*n* unfolding of a tensor $A \in \mathbb{R}^{I_1 \times \cdots \times I_N}$ is an operation $\mathbb{R}^{I_1 \times \cdots \times I_N} \to \mathbb{R}^{I_n \times (\prod_{j \neq n} I_j)}$ that horizontally concatenates all tubes of A along mode n.



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Tensor-matrix product

Definition. Consider a tensor $G \in \mathbb{R}^{I_1 \times \cdots \times I_k \times \cdots \times I_N}$ and a matrix $A \in \mathbb{R}^{J \times I_k}$. Mode-k tensor-matrix product $\mathbb{R}^{I_1 \cdots \times I_k \times \cdots \times I_N} \times \mathbb{R}^{J \times I_k} \to \mathbb{R}^{I_1 \cdots \times J \times \cdots \times I_N}$ of G and A is denoted by

$$Y = G \times_k A$$

and defined as

$$Y_{(k)} = AG_{(k)}.$$

So, to calculate mode-k tensor-matrix product of G and A, we should find unfolding $G_{(k)}$, compute matrix product $AG_{(k)} \in \mathbb{R}^{J \times (\prod_{l \neq k} I_l)}$, and make folding back.

(2.7)

(2.8)

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03

Skeleton decomposition and CUR approximation of tensors

Presentation about CUR for matrices: https://personal.math.vt.edu/embree/cur_talk.pdf





2. Tube/Slice selection



CUR of tensors

Tubes selection 1.



CUR of tensors

We can get an approximation of the initial tensor X as the tensor-matrix product of the three matrices C, T, R and a core tensor U:

 $X \approx U \times_1 C \times_2 R \times_3 T.$

This product can be also denoted as

 $X \approx \llbracket U; C, R, T \rrbracket.$



(2.9)

(2.10)



Skeleton decomposition for tensors

Theorem 2.1. Suppose we know that a tensor $Y \in \mathbb{R}^{I \times J \times K}$ can be exactly represented as

$$Y = \llbracket G; A_1, A_2, A_3 \rrbracket,$$
(2.11)

i.e. there exist a tensor $G \in \mathbb{R}^{R_1 \times R_2 \times R_3}$ and matrices $A_1 \in \mathbb{R}^{I \times R_1}$, $A_2 \in \mathbb{R}^{J \times R_2}$, and $A_3 \in \mathbb{R}^{K \times R_3}$. Then

1. There exist such subsets for each dimension

$$\mathcal{I} = \{i_1, \dots, i_{P_1}\}, \quad \mathcal{J} = \{j_1, \dots, j_{P_2}\}, \quad \mathcal{K} = \{k_1, \dots, k_{P_3}\}, \quad (2.12)$$

 $(P_1 \ge R_1, P_2 \ge R_2, P_3 \ge R_3)$, that the unfolding matrices of the intersection subtensor $W = Y(\mathcal{I}, \mathcal{J}, \mathcal{K})$ have ranks R_1, R_2 , and R_3 respectively:

$$\operatorname{rank}(W_{(1)}) = R_1, \quad \operatorname{rank}(W_{(2)}) = R_2, \quad \operatorname{rank}(W_{(3)}) = R_3.$$
 (2.13)

2. The following exact decomposition can be obtained:

$$Y = \llbracket U; C_1, C_2, C_3 \rrbracket, \quad with \quad U = \llbracket W; W_{(1)}^{\dagger}, W_{(2)}^{\dagger}, W_{(3)}^{\dagger} \rrbracket, \qquad (2.14)$$

where matrices $C_1 \in \mathbb{R}^{I \times P_2 P_3}$, $C_2 \in \mathbb{R}^{J \times P_1 P_3}$, and $C_3 \in \mathbb{R}^{K \times P_1 P_2}$ are defined as

$$C_1 = Y_{(1)}(:, \mathcal{J} \times \mathcal{K}), \quad C_2 = Y_{(2)}(:, \mathcal{I} \times \mathcal{K}), \quad C_3 = Y_{(3)}(:, \mathcal{I} \times \mathcal{J}).$$
 (2.15)

G to Ce

 I_1



Generalizing the column-row matrix decomposition to multi-way arrays

Cesar F. Caiafa^{*,1}, Andrzej Cichocki^{2,3}

LABSP, RIKEN Brain Science Institute, Wako, Saitama 351-0198, Japan

https://core.ac.uk/download/pdf/82355805.pdf

FSTD algorithm



Applications of CUR for tensors

CUR can be used in applications where the low-rank tensor approximation is required:

01. Tensor data compression

To reduce number of parameters of a tensor with a given approximation error.

02. Tensor Completion

To estimate missing or uncertain elements of a tensor (for image inpainting, video completion, time series completion, etc.)

03. Denoising

To denoise a data tensor.

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S. Ahmadi-Asl et al., "Cross Tensor Approximation Methods for Compression and Dimensionality Reduction," in IEEE, vol. 9, 2021

Cross Tensor Approximation Methods for Compression and Dimensionality Reduction

SALMAN AHMADI-ASL¹, CESAR F. CAIAFA², ANDRZEJ CICHOCKI^{1,3} (Life Fellow, IEEE), ANH HUY PHAN¹, (Member, IEEE), TOSHIHISA TANAKA¹⁴, (Senior Member, IEEE),





Problem of CUR approximation



Problem and its relevance

Approximation accuracy of CUR approximation for matrices / tensors significantly depends on chosen rows and columns / tubes and slices.

How to Find a Good Submatrix*

S. A. Goreinov, I. V. Oseledets, D. V. Savostyanov, E. E. Tyrtyshnikov, and N. L. Zamarashkin

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Generalizing the column–row matrix decomposition to multi-way arrays

Cesar F. Caiafa^{*,1}, Andrzej Cichocki^{2,3}

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 Column pivoted QR factorizations [Stewart 1999], [Voronin and Martinsson 2015] cf. Rank Revealing QR factorizations [Gu, Eisenstat 1996]

- Volume optimization [Goreinov, Tyrtyshnikov, Zamarashkin 1997], ..., [Goreinov, Oseledets, Savostyanov, Tyrtyshnikov, Zamarashkin 2010], [Thurau, Kersting, Bauckhage 2012]
- Uniform sampling of columns e.g., [Chiu, Demanet 2012]
- Leverage scores (norms of rows of singular vector matrices) [Drineas, Mahoney, Muthukrishnan 2008], [Mahoney, Drineas 2009], ..., [Boutsidis, Woodruff 2014]
- Empirical Interpolation approaches [Sorensen & E.], Q-DEIM method of [Drmač, Gugercin 2015]

05

Existing approaches



Some of the existing solutions for rows/columns choice

Uniform distribution sampling

$$p_j = \frac{1}{J}, \ j = 1, 2, \dots, J$$

 $p_i = \frac{1}{I}, \ i = 1, 2, \dots, I$

Length-squared distribution sampling

$$p_j = \frac{\|\mathbf{A}(:,j)\|_2^2}{\|\mathbf{A}\|_F^2}, \ j = 1, 2, \dots, J$$

$$p_i = \frac{\|\mathbf{A}(i,:)\|_2^2}{\|\mathbf{A}\|_F^2}, \ i = 1, 2, \dots, I$$

Discrete Empirical Interpolation Method (DEIM)

D. C. Sorensen, M. Embree. **A DEIM** Induced CUR Factorization. https://arxiv.org/abs/1407.5516

Volume optimization, Cross 2D

Leverage scores sampling

Suppose we have $\mathbf{A} = \mathbf{U}\mathbf{S}\mathbf{V}^T$, $\mathbf{U} \in \mathbb{R}^{I \times R}$ and $\mathbf{V} \in \mathbb{R}^{J \times R}$. To rank the importance of the rows, take the 2-norm of each row of \mathbf{U} :

Row leverage score
$$= l_{R,i} = \|\mathbf{U}(i,:)\|_2^2$$

$$p_i = \frac{l_{R,i}}{R}, \ i = 1, 2, \dots, I.$$

Column leverage score= $\hat{l}_{R,j} = \|\mathbf{V}(j,:)\|_2^2$

$$p_j = \frac{\hat{l}_{R,j}}{R}, \ j = 1, 2, \dots, J.$$



Some of the existing solutions for tubes choice

Uniform distribution sampling

$$p_j = \frac{1}{J}, \ j = 1, 2, \dots, J$$

 $p_i = \frac{1}{I}, \ i = 1, 2, \dots, I$

Length-squared distribution sampling

$$p_{i} = \frac{\|\underline{\mathbf{X}}(:,:,i_{3})\|_{F}^{2}}{\|\underline{\mathbf{X}}\|_{F}^{2}}, \ i_{3} = 1, 2, \dots, I_{3},$$
$$q_{j} = \frac{\underline{\mathbf{X}}(j_{1}, j_{2},:)}{\|\underline{\mathbf{X}}\|_{F}^{2}}, \ j_{1}, j_{2} \in J_{1}, J_{2}$$

Michel Mahoney et.al, **Tensor-CUR decompositions for tensor-based data**, SIAM Journal on Matrix Analysis and Applications, 2008.

Cross 3D

I. V. OSELEDETS, D. V. SAVOSTIANOV, AND E. E. TYRTYSHNIKOV. TUCKER DIMENSIONALITY REDUCTION OF THREE-DIMENSIONAL ARRAYS IN LINEAR TIME, 2008

Adaptive algorithm

Cesar F. Caiafa, Andrzej Cichocki, **Generalizing the column-row matrix decomposition to multi-way arrays**, Linear Algebra and its Applications, 2010



06

Proposed solution: Clifford scores for tensors CUR



Images and Quaternions

Image as a tensor with coefficients in $\mathbb R$



 $\in \mathbb{R}^{I_1 imes I_2 imes 3}$



Images and Quaternions





$$\in \mathbb{R}^{I_1 imes I_2 imes 3}$$

Image as a matrix with coefficients in $\mathbb{H}\cong \mathit{C}\ell_{0,2}(\mathbb{R})$





Tensors as Clifford algebra matrices





Tensors as Clifford algebra matrices

For which tasks it might be useful to apply such an approach?

The most natural applications:

- Images: select basis element of $C\ell_{p,q}$ for each channel.
- Data with coordinates of some points or vectors.

Example:



 $\mathbb{R}^{num.}$ of tethraedra $\times 3 \times 3$



Proposed solution: Clifford Scores for CUR







Proposed solution: Clifford Scores for CUR





Real (?)

Unitary in $\left[C\ell_{p,q}(\mathbb{R})\right]^{I_1 \times I_2}$



SVD for Quaternion Matrices

Quaternion Singular Value Decomposition based on Bidiagonalization to a Real Matrix using Quaternion Householder Transformations.

> S. J. Sangwine^{†§} N. Le Bihan[‡]

> > October 16, 2018

Abstract

We present a practical and efficient means to compute the singular value decomposition (SVD) of a quaternion matrix A based on bidiagonalization of A to a *real* bidiagonal matrix B using quaternionic Householder transformations. Computation of the SVD of **B** using an existing subroutine library such as LAPACK provides the singular values of A. The singular vectors of A are obtained trivially from the product of the Householder transformations and the real singular vectors of **B**. We show in the paper that left and right quaternionic Householder transformations are different because of the non-commutative multiplication of quaternions and we present formulae for computing the Householder vector and matrix in each case.

https://arxiv.org/pdf/math/0603251.pdf


Algorithm 2: Quaternion singular value decomposition

Bidiagonalize A using Algorithm 1, to obtain $\overline{\mathbf{L}}^T$, B and $\overline{\mathbf{R}}^T$, such that $\overline{\mathbf{L}}^T \mathbf{B} \overline{\mathbf{R}}^T = \mathbf{A}$

Compute the SVD of ${f B}$, to obtain ${f W}\in \mathbb{R}^{r imes r}$, ${f \Sigma}$, ${f X}\in \mathbb{R}^{c imes c}$, such that ${f B}={f W}{f \Sigma}{f X}^T$

 $\mathbf{U} = \overline{\mathbf{L}}^T \mathbf{W} \qquad \overline{\mathbf{V}}^T = \mathbf{X}^T \overline{\mathbf{R}}^T$



L, R – quaternion, unitary

B – real, bidiagonal





Theorem 3. Given an arbitrary quaternion matrix $\mathbf{A} \in \mathbb{H}^{r \times c}$ with r rows and c columns, there exists a pair of unitary quaternion matrices $\mathbf{L} \in \mathbb{H}^{r \times r}$ and $\mathbf{R} \in \mathbb{H}^{c \times c}$, and a real bidiagonal matrix $\mathbf{B} \in \mathbb{R}^{r \times c}$ such that

 $\mathbf{LAR} = \mathbf{B}.$



Theorem 3. Given an arbitrary quaternion matrix $\mathbf{A} \in \mathbb{H}^{r \times c}$ with r rows and c columns, there exists a pair of unitary quaternion matrices $\mathbf{L} \in \mathbb{H}^{r \times r}$ and $\mathbf{R} \in \mathbb{H}^{c \times c}$, and a real bidiagonal matrix $\mathbf{B} \in \mathbb{R}^{r \times c}$ such that $\mathbf{LAR} = \mathbf{B}.$

Theorem 4. Given an arbitrary quaternion matrix $\mathbf{A} \in \mathbb{H}^{r \times c}$, and a real bidiagonal matrix $\mathbf{B} \in \mathbb{R}^{r \times c}$ as defined in Theorem 3, the singular values of \mathbf{A} are the same as the singular values of \mathbf{B} .

Proof. From Theorem 3 there exist unitary quaternion matrices L and R that will transform A to B, that is $\mathbf{LAR} = \mathbf{B}$ and since \mathbf{L} and \mathbf{R} are unitary, $\mathbf{A} = \overline{\mathbf{L}}^T \mathbf{B} \overline{\mathbf{R}}^T$. The singular value decomposition of $\mathbf{B} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^T$ where U and V are orthogonal, hence $\mathbf{A} = \overline{\mathbf{L}}^T \mathbf{U} \Sigma \mathbf{V}^T \overline{\mathbf{R}}^T$. From the uniqueness of the singular values, and from the fact that $\overline{\mathbf{L}}^T \mathbf{U}$ is unitary and $\mathbf{V}^T \overline{\mathbf{R}}^T$ is unitary, it follows that Σ contains the singular values of the quaternion matrix A.

Theorem 3. Given an arbitrary quaternion matrix $\mathbf{A} \in \mathbb{H}^{r \times c}$ with r rows and c columns, there exists a pair of unitary quaternion matrices $\mathbf{L} \in \mathbb{H}^{r \times r}$ and $\mathbf{R} \in \mathbb{H}^{c \times c}$, and a real bidiagonal matrix $\mathbf{B} \in \mathbb{R}^{r \times c}$ such that $\mathbf{LAR} = \mathbf{B}.$

Theorem 3.1. Consider an arbitrary quaternion vector $a \in |C\ell_{0,2}|^r$ and a real vector $v \in \mathbb{R}^r$ with unit norm, $v^T v = 1$. There exist a quaternion vector $u \in [C\ell_{0,2}]^r$, $||u|| = \sqrt{2}$, and a unit quaternion scalar $z \in C\ell_{0,2}$, $\hat{\tilde{z}}z = 1$, such that for

$$H := z(I_r - u\widehat{\widetilde{u}}^T)$$

we have

$$Ha = \|a\|v.$$

We call u left Householder vector and H left Householder matrix.

(3.5)

(3.6)



Theorem 3.1. Consider an arbitrary quaternion vector $a \in [C\ell_{0,2}]^r$ and a real vector $v \in \mathbb{R}^r$ with unit norm, $v^T v = 1$. There exist a quaternion vector $u \in [C\ell_{0,2}]^r$, $||u|| = \sqrt{2}$, and a unit quaternion scalar $z \in C\ell_{0,2}$, $\hat{z}z = 1$, such that for

$$H := z(I_r - u\widehat{\widetilde{u}}^T) \tag{3.5}$$

we have

$$Ha = \|a\|v. \tag{3.6}$$

Remark 3.2. If we take $v = (1, 0, \ldots, 0) \in \mathbb{R}^r$, then for a fixed $a \in [C\ell_{0,2}]^r$,

$$Ha = \begin{bmatrix} \|a\| \\ 0 \\ \vdots \\ 0 \end{bmatrix} \in \mathbb{R}^r.$$
(3.

14)



Theorem 3.1. Consider an arbitrary quaternion vector $a \in [C\ell_{0,2}]^r$ and a real vector $v \in \mathbb{R}^r$ with unit norm, $v^T v = 1$. There exist a quaternion vector $u \in [C\ell_{0,2}]^r$, $||u|| = \sqrt{2}$, and a unit quaternion scalar $z \in C\ell_{0,2}$, $\hat{z}z = 1$, such that for

$$H := z(I_r - u\widehat{\widetilde{u}}^T) \tag{3.5}$$

we have

$$Ha = \|a\|v. \tag{3.6}$$

Remark 3.3. Constructed H is unitary because

$$(\widehat{\widetilde{H}})^{T}H = (I_{r} - u\widehat{\widetilde{u}}^{T})\widehat{\widetilde{z}}z(I_{r} - u\widehat{\widetilde{u}}^{T}) = (I_{r} - u\widehat{\widetilde{u}}^{T})(I_{r} - u\widehat{\widetilde{u}}^{T}) \quad (3.)$$
$$= I_{r} - 2u\widehat{\widetilde{u}}^{T} + u\widehat{\widetilde{u}}^{T}u\widehat{\widetilde{u}}^{T} = I_{r} - 2u\widehat{\widetilde{u}}^{T} + 2u\widehat{\widetilde{u}}^{T} = I_{r}. \quad (3.)$$

and

$$H(\widehat{\widetilde{H}})^T = z(I_r - u\widehat{\widetilde{u}}^T)(I_r - u\widehat{\widetilde{u}}^T)\widehat{\widetilde{z}} = z\widehat{\widetilde{z}}I_r = \langle z\widehat{\widetilde{z}}\rangle_0 I_r = \langle \widehat{\widetilde{z}}z\rangle_0 I_r = I_r$$

(15)(16)

Theorem 3.1. Consider an arbitrary quaternion vector $a \in [C\ell_{0,2}]^r$ and a real vector $v \in \mathbb{R}^r$ with unit norm, $v^T v = 1$. There exist a quaternion vector $u \in [C\ell_{0,2}]^r$, $||u|| = \sqrt{2}$, and a unit quaternion scalar $z \in C\ell_{0,2}$, $\hat{z}z = 1$, such that for

$$H := z(I_r - u\hat{\widetilde{u}}^T) \tag{3.5}$$

we have

$$Ha = \|a\|v. \tag{3.6}$$

Sequence of steps to find u and z:

1.
$$\alpha = \|\mathbf{a}\|$$

2. $r = |\mathbf{a}^T \mathbf{v}|$
3. $\zeta = \begin{cases} 1 & : r = 0 \\ -\frac{\mathbf{a}^T \mathbf{v}}{r} & : r > 0 \end{cases}$
4. $\mu = \sqrt{\alpha(\alpha + r)}$

5.
$$\mathbf{u} = \frac{1}{\mu} \left(\mathbf{a} - \zeta \mathbf{v} \alpha \right)$$

6. $z = \zeta^{-1}$



Proposed solution: Clifford Scores for CUR



Sample R1 indices of rows and R2 indices of columns with probabilities represented by Clifford scores.

Clifford norm Clifford score = $\begin{array}{c} \text{of a row} \\ \text{of a row} \\ \hline \\ \text{Clifford norm} \\ \text{of } U \Sigma \end{array}$

Clifford score = of a column

Clifford norm of a column Clifford norm of ΣV^T

Proposed solution: Clifford Scores for CUR

04. Apply standard methods of CUR for tensors

FSTD

Algorithm 4: Fast Sampling Tucker Decomposition (FSTD) Algorithm for 3rd-Order Tensors [61]

Input : A data tensor $\mathbf{X} \in \mathbb{R}^{I_1 \times I_2 \times I_3}$, indices $\mathcal{I}_n \subseteq [I_n], n = 1, 2, 3$

Output: Tucker approximation of the tensor \mathbf{X}

- 1 Generate the Intersection Subtensor $\mathbf{W} = \mathbf{U}(\mathcal{I}_1, \mathcal{I}_2, \mathcal{I}_3)$
- 2 Generate the Subsampled Matrices

$$\mathbf{A}_1 = \mathbf{X}_{(1)}(:, \mathcal{I}_2, \mathcal{I}_3), \ \mathbf{A}_2 = \mathbf{X}_{(2)}(\mathcal{I}_1, :, \mathcal{I}_3) \text{ and } \mathbf{A}_3 = \mathbf{X}_{(3)}(\mathcal{I}_1, \mathcal{I}_2, :)$$

$$\mathbf{X} \cong \left[\left[\underline{\mathbf{W}}, \mathbf{A}_1 \mathbf{W}_{(1)}^+, \mathbf{A}_2 \mathbf{W}_{(2)}^+, \mathbf{A}_3 \mathbf{W}_{(3)}^+ \right] \right]$$



Cesar F. Caiafa, Andrzej Cichocki, Generalizing the column-row matrix decomposition to multi-way arrays, Linear Algebra and its Applications, 2010

S. Ahmadi-Asl et al., "Cross Tensor Approximation Methods for Compression and Dimensionality Reduction," in IEEE, vol. 9, 2021





****** Recent paper on CUR method for quaternion matrices 29.02.2024

Efficient quaternion CUR method for low-rank approximation to quaternion matrix

Pengling Wu¹, Kit Ian Kou^{1*}, Hongmin Cai², Zhaoyuan Yu³

^{1*}Department of Mathematics, Faculty of Science and Technology, University of Macau, Macau 100190, China. ²School of Computer Science & Engineering, South China University of Technology, Guangzhou 510006, China. ³Department, School of Geography, Nanjing Normal University, Nanjing 210023, China.

2 methods of rows/columns sampling:

- max norm sampling
- uniform sampling

https://arxiv.org/pdf/2402.19147.pdf



07

Implementation

My implementation and experiments:

https://colab.research.google.com/drive/1k85y1e5sbggZ9 zeljF9phGcRpfRH_SbO?usp=sharing





What I used:

Implemented product of elements of Clifford algebra

Elements of $C\ell_{p,q}(\mathbb{R})$ are represented as torch tensors

https://github.com/DavidRuhe/clifford-groupequivariant-neural-networks/blob/master/alge bra/cliffordalgebra.py

• Files	clifford-group-equivariant-neura
ਿੰ° master → + Q	DavidRuhe Initial commit
Q Go to file	
algebra	Code Blame 252 lines (206
C cliffordalgebra.py	1 import functools
, ,	2 import math
🗋 metric.py	3
	4 import torch
	5 from torch import nn
> 🖿 configs	6
v 🖻 data	7 from .metric import Sh
V data	8
🗋 hulls.py	9
D	10 🗸 class CliffordAlgebra
🗋 nbody.py	11 ∨ definit(self,
ቦ o3.pv	12 super()init
-	13
o5_regression.py	14 self.register_
The tagging py	15 self.num_bases
	16 self.bbo = Sho
🗸 🛅 engineer	17 self.dim = len
	18 self.n_blades
> argparse	19 cayley = (
> 🖿 callbacks	20 construct
	21 self.t
> 🖿 loggers	22)
> metrics	23 .to_dense(
	24 .to(torch.
> 🖿 schedulers	25)
v E trainor	26 self.grades =
	2/ self.register_
🗋 trainer.py	28 Subspaces
	29 torch.tens

```
-networks / algebra / cliffordalgebra.py
                  🔠 Code 55% faster with GitHub Copilot
 oc) · 8.13 KB
ortLexBasisBladeOrder, construct_gmt, gmt_element
nn.Module):
metric):
 _()
buffer("metric", torch.as tensor(metric))
  len(metric)
 tLexBasisBladeOrder(self.num_bases)
(self.metric)
 len(self.bbo.grades)
bo.index_to_bitmap, self.bbo.bitmap_to_index, self.metric
get_default_dtype())
self.bbo.grades.unique()
buffer(
or(tuple(math.comb(self.dim, g) for g in self.grades)),
```

What I used for inspiration:



SVD for Quaternions in Matlab



Quaternion Singular Value Decomposition based on Bidiagonalization to a Real Matrix using Quaternion Householder Transformations.

> S. J. Sangwine^{†§} N. Le Bihan[‡]

> > October 16, 2018

https://sourceforge.net/projects/qtfm/



What I used for inspiration:



SVD for Quaternions in Matlab



I have not found any open source implementation of SVD for Clifford algebra matrices in Python

https://sourceforge.net/projects/qtfm/





Representation of a torch tensor as a matrix with **Clifford algebra elements**

```
def hyper from arb tensor(X):
  1.1.1
  Builds a hypermatrix with quaternion values from a 3rd order tensor (I,J,4)
  111
  hyper = []
  for i in range(X.shape[0]):
   t in row = []
   for j in range(X.shape[1]):
     t_in_row.append(algebra.embed(torch.as_tensor(X[i,j,:]), torch.tensor([0,1,2,3])))
    row = torch.stack(t in row)
   hyper.append(row)
  hyper matrix = torch.stack(hyper)
  return hyper matrix
```





Clifford norm for Clifford algebra elements

```
def cl norm 2(a):
  111
  \tilde{\hat{a}} * a
  1.1.1
  a bar = clifford conj(a)
 res = algebra.geometric product(a bar, a)
  return res
```

Clifford norm for vectors with Clifford algebra elements

```
def cl_vector_norm_2(vec):
 111
 ||a|| for a -- multivector
  1 . . .
 res = algebra.embed(torch.zeros(2**(algebra.dim)), torch.tensor([0,1,2,3]))
 for i in range(vec.shape[0]):
   res += cl_norm_2(vec[i])
 return res
```





Product of matrices with Clifford algebra elements

```
def vectors product(u, v):
  111
  u^T * v
  1.1.1
  product = torch.zeros((u.shape[0], v.shape[0], 2**(algebra.dim)))
  for i in range(u.shape[0]):
   for j in range(v.shape[0]):
      product[i,j] = algebra.geometric product(u[i], v[j])
  return product
```

```
def guat matmul(A, B):
  res = torch.zeros((A.shape[0], B.shape[1], 2**(algebra.dim)))
  for i in range(A.shape[0]):
    for j in range(B.shape[1]):
      el = torch.zeros_like(A[0,0])
     for s in range(A.shape[1]):
        el += algebra.geometric_product(A[i,s], B[s,j])
      res[i,j] = el
  return res
```





Householder vector and matrix for a Clifford algebra matrix

```
def householder vector(a):
  r = torch.sqrt(cl_norm_2(a[0]))[0]
 if r == 0:
   dz = 1
  else:
   dz = -a[0] / r
  alpha = torch.sqrt(cl vector norm 2(a))[0]
  mu = torch.sqrt(alpha * (alpha + r))
  dz v = torch.zeros((a.shape[0], a.shape[1]))
 dz_v[0] = dz
  u = (1 / mu) * (a - alpha * dz v)
  return u, dz
                           def householder_matrix(u, dz):
                             uuj = vectors product(u, clifford_conj(u))
                             id = torch.zeros((uuj.shape[0], uuj.shape[1], uuj.shape[2]))
                             id[torch.arange(uuj.shape[0]), torch.arange(uuj.shape[1])] = torch.tensor([1., 0., 0.])
                             z = clifford_conj(dz)
                             H = scalar_matrix_product(z, id - uuj)
                             return H
```

Bidiagonalization of Clifford algebra matrices

```
def back_process(R, L, R_1, L_1, A, T):
def bidiagonalize(A):
                                                                                         R[1:R.shape[0], 1:R.shape[1], :] = L 1
 u, dz = householder vector(A[:,0,:])
                                                                                        L = quat matmul(R 1, L)
 L = householder matrix(u, dz)
                                                                                        A[:,1:A.shape[1],:] = T.permute(1,0,2)
 A = quat matmul(L, A)
                                                                                        return R, L, A
 R = torch.zeros((A.shape[1], A.shape[1], 2**(algebra.dim)))
 R[torch.arange(A.shape[1]), torch.arange(A.shape[1])] = torch.tensor([1., 0., 0., 0.])
                              def full_bidiagonalize(mat):
 B = torch.zeros like(A)
                                 111
 B[:,:,0] = A[:,:,0]
                                For a matrix X returns the factors R, A, L, such that L^{conjugate transpose} * A * R = X,
 return A, L, B, R
                                where L^{conjugate transpose} * L = I,
                                R^{conjugate transpose} * R^{conjugate transpose} = I,
                                 A is real
                                 1.1.1
                                A, L, _, R = bidiagonalize(mat)
                                if A.shape [1] > 1:
                                  A_m_1 = clifford_conj(A[:,1:A.shape[1],:].permute(1,0,2))
                                  R_1, A_m_2, L_1 = full_bidiagonalize(A_m_1)
                                  Bm2 = Am2
                                  R, L, A = back process(R, L, R 1, L 1, A, B m 2)
                                return R, A, L
                                                              def check bidiagonalization(mat, R, A, L):
```



return np.allclose(A, quat matmul(quat matmul(L, mat), clifford conj(R.permute(1,0,2))))

SVD of matrices with Clifford algebra elements

```
def qSVD(mat):
 r, a, l = full bidiagonalize(mat)
 if check_bidiagonalization(mat, r, a, l):
   W, S, Xt = np.linalg.svd(a[:,:,0], full_matrices=True)
   # get U
   W = torch.zeros((W.shape[0], W.shape[1], 2**(algebra.dim)))
   W [:,:,0] = torch.tensor(W)
   U = quat matmul(clifford conj(l.permute(1,0,2)), hyper from arb tensor(W))
   # get Sigma
   Sigma = torch.zeros((S.shape[0], S.shape[0], 2**(algebra.dim)))
   Sigma[:,:,0] = torch.tensor(np.diag(S))
   Sigma = hyper from arb tensor(Sigma)
   # get V
   Xt = torch.zeros((Xt.shape[0], Xt.shape[1], 2**(algebra.dim)))
   Xt_[:,:,0] = torch.tensor(Xt)
```

```
return U, Sigma, V conj T
```

V_conj_T = quat_matmul(hyper_from_arb_tensor(Xt_), r)

```
def check qSVD(mat, U, Sigma, V conj T):
 return np.allclose(mat, quat matmul(quat matmul(U, Sigma), V conj T))
```

return r1, r2

```
def qSVD_random_sampling(R1, R2, U, Sigma, V_conj_T):
 US = quat_matmul(U, Sigma)
  SV = quat matmul(Sigma, V conj T)
  norms_US = torch.zeros((US.shape[0], 2**(algebra.dim)))
  for i in range(US.shape[0]):
   norms_US[i] = cl_vector_norm_2(US[i,:,:])
  norms US /= norms US.sum()
  norms SV = torch.zeros((SV.shape[0], 2**(algebra.dim)))
  for i in range(SV.shape[0]):
   norms_SV[i] = cl_vector_norm_2(SV[i,:,:])
  norms_SV /= norms_SV.sum()
  r1 = np.random.choice(U.shape[0], R1, replace=False, p=norms US[:,0])
  r2 = np.random.choice(V_conj_T.shape[1], R2, replace=False, p=norms_SV[:,0])
```

Classic methods of sampling indices of tubes for CUR

Sampling indices of rows and columns from uniform distribution

def uniform sampling(X, R1, R2, R3):

r1 = np.random.choice(X.shape[0], R1, replace=False) r2 = np.random.choice(X.shape[1], R2, replace=False) r3 = np.random.choice(X.shape[2], R3, replace=False) return r1, r2, r3

Choose rows and columns with max norm (deterministic)

```
def max norm sampling(X, R1, R2, R3):
 norms_0, norms_1, norms_2 = torch.empty(X.shape[0]), torch.empty(X.shape[1]), torch.empty(X.shape[2])
 for i in range(X.shape[0]):
   norms_0[i] = np.linalg.norm(X[i,:,:])
 for j in range(X.shape[1]):
   norms_1[j] = np.linalg.norm(X[:,j,:])
 for k in range(X.shape[2]):
   norms_2[k] = np.linalg.norm(X[:,:,k])
 norms_0 /= norms_0.sum()
 norms 1 /= norms 1.sum()
 norms_2 /= norms_2.sum()
 r1 = torch.topk(torch.arange(X.shape[0]), R1).indices
 r2 = torch.topk(torch.arange(X.shape[1]), R2).indices
 r3 = torch.topk(torch.arange(X.shape[2]), R3).indices
 return r1, r2, r3
```

Sampling indices of rows and columns depending on the norms of rows and columns

```
def max_norm_random_sampling(X, R1, R2, R3):
  norms_0, norms_1, norms_2 = torch.empty(X.shape[0]), to
  for i in range(X.shape[0]):
    norms_0[i] = np.linalg.norm(X[i,:,:])
  for j in range(X.shape[1]):
    norms_1[j] = np.linalg.norm(X[:,j,:])
  for k in range(X.shape[2]):
    norms_2[k] = np.linalg.norm(X[:,:,k])
  norms 0 /= norms 0.sum()
  norms_1 /= norms_1.sum()
  norms 2 /= norms 2.sum()
```

```
r1 = np.random.choice(X.shape[0], R1, replace=False, p=
n2 = nn nandom choice(X.shape[1], R2, replace=False, p=
                   ce(X.shape[2], R3, replace=False, p=
```



<pre>orch.empty(X.shape[1]),</pre>	<pre>torch.empty(X.shape[2])</pre>
norms 0)	
norms_1)	
norms_2)	



FSTD for CUR

def FSTD(X, U, Sigma, V_conj_T, method, R1, R2, R3=3):

```
if method == 'uniform':
    r1, r2, r3 = uniform_sampling(X.numpy(), R1, R2, R3)
```

```
elif method == 'max_random_norm':
    r1, r2, r3 = max_norm_random_sampling(X.numpy(), R1, R2, R3)
```

```
elif method == 'max_norm':
    r1, r2, r3 = max_norm_sampling(X.numpy(), R1, R2, R3)
```

```
elif method == 'qsvd':
    r1, r2 = qSVD_random_sampling(R1, R2, U, Sigma, V_conj_T)
    r3 = torch.arange(3)
```

X = X.numpy()

W = X[r1[:, None, None], r2[None, :, None], r3[None, None, :]]

```
A1 = base.unfold(X[:, r2, :][:, :, r3], 0)
A2 = base.unfold(X[r1, :, :][:, :, r3], 1)
A3 = base.unfold(X[r1, :, :][:, r2, :], 2)
```

```
U1 = A1 @ np.linalg.pinv(base.unfold(W,0))
U2 = A2 @ np.linalg.pinv(base.unfold(W,1))
U3 = A3 @ np.linalg.pinv(base.unfold(W,2))
```

return W, U1, U2, U3





Experiments





Experiment 1: Check on Random Tensors

 $\mathbb{R}^{3 \times 3 \times 3}$

```
1 X = np.random.rand(*(3,3,3))
2 X
array([[[0.75319981, 0.1955606, 0.33991231],
        [0.78667539, 0.28490217, 0.98396345],
        [0.46448057, 0.54748648, 0.69796232]],
       [[0.26664786, 0.75646392, 0.78040978],
        [0.12004971, 0.94907363, 0.92413078],
        [0.72959673, 0.78549808, 0.4727191 ]],
       [[0.40657765, 0.74970375, 0.15798577],
        [0.30541381, 0.23429091, 0.63628207],
        [0.37323747, 0.71960061, 0.32840664]]])
```

Choose indices of 2 rows and 2 columns:

Uniform tubes sampling (dim0, dim1, dim2): (array([1, 2]), array([1, 0]), Max norm tubes sampling (dim0, dim1, dim2): (array([0, 1]), array([0, 1]) Max norm tubes choice (dim0, dim1, dim2): (array([2, 0]), array([1, 0]), QSVD tubes sampling (dim0, dim1): (array([0, 1]), array([0, 1]))

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0.3582166095037097

0.3146209934000139

0.3739391603252732

0.5715654739444327

Approximation error

Experiment 2: Check on Random Tensors $\mathbb{R}^{10 \times 10 \times 3}$

Choose indices of 7 rows and 7

Uniform tubes sampling (dim0, dim1, dim2): (array([0, 2, 9, 6, 3, 4, 1]), array([6, 2, 1, 4, 5, 0, 7]), Max norm tubes sampling (dim0, dim1, dim2): (array([6, 4, 0, 5, 9, 2, 8]), array([8, 5, 4, 6, 7, 3, 9]) Max norm tubes choice (dim0, dim1, dim2): (array([2, 1, 4, 9, 8, 6, 7]), array([0, 5, 2, 3, 9, 7, 1]), QSVD tubes sampling (dim0, dim1): (array([6, 1, 3, 7, 2, 4, 8]), array([0, 1, 2, 3, 6, 5, 4]))

Approximation error with uniform random sampling 0.41687292509366924 Approximation error with max norm choice 0.33934765604219397 Approximation error with max norm random sampling 0.3265552826218394 Approximation error with QSVD sampling 0.4059891826109999

Choose indices of 2 rows and 2 columns:

Number of tubes along dimensions: 2, 2, 3

Uniform tubes sampling (dim0, dim1, dim2): (array([2, 7]), array([7, 5]), Max norm tubes sampling (dim0, dim1, dim2): (array([6, 9]), array([6, 9]) Max norm tubes choice (dim0, dim1, dim2): (array([2, 5]), array([5, 9]), QSVD tubes sampling (dim0, dim1): (array([4, 5]), array([0, 3]))

Approximation error with uniform random sampling 0.6976090679137001 Approximation error with max norm choice 0.5777500171931693 Approximation error with max norm random sampling 0.587445523345739 Approximation error with QSVD sampling 0.6266513453568201



CUR for Image Completion

Algorithm 1: Tensor CUR algorithm for Nth-order tensor completion. **Input** :An incomplete data tensor $\mathbf{X} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_N}$, Tensor Rank **R**, the set of observed components Ω , error bound ε and MaxIter. **Output :** Completed data tensor \mathbf{X}^* 1 $\mathbf{X}^{(0)} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_N}$ is the original data tensor with missing pixels; 2 $\mathbf{Y}^{(0)} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_N}$ is a zero tensor; 3 for $n = 0, 1, 2, \dots$ do $\mathbf{Y}^{(n+1)} \leftarrow \text{Compute CUR}$ approximation of the data tensor $\underline{\mathbf{X}}^{(n)}$ using 4 selected fibers/slices and smoothing them, $\underline{\mathbf{X}}^{(n+1)} \leftarrow \mathbf{P}_{\mathbf{\Omega}}(\underline{\mathbf{X}}^{(n)}) + \mathbf{P}_{\mathbf{\Omega}^{\perp}}(\underline{\mathbf{Y}}^{(n+1)}),$ 5
$$\begin{split} & \inf \frac{\left\|\underline{\mathbf{X}}^{(n+1)} - \underline{\mathbf{X}}^{(n)}\right\|_{F}}{\left\|\underline{\mathbf{X}}^{(n+1)}\right\|_{F}} < \varepsilon \text{ or } n > \text{ MaxIter then} \\ & \left\|\underline{\mathbf{X}}^{*} = \underline{\mathbf{X}}^{(n+1)}\right\|_{F} \text{ and break}, \end{split}$$
6 7 end 8 9 end



Experiment 3:

Image Completion on Peppers



Incomplete image







Clifford scores method for CUR # rows = 12, # columns = 12, # steps = 1





Clifford scores method for CUR # rows = 5, # columns = 5, # steps = 1





Clifford scores method for CUR # rows = 5, # columns = 5, # steps = 6

Difference between steps 0 and 1: 0.16846819749941785 Difference between steps 1 and 2: 0.11226734138371386 Difference between steps 2 and 3: 0.10900644388221012 Difference between steps 3 and 4: 0.09848333310423607 Difference between steps 4 and 5: 0.08370596207945351 Difference between steps 5 and 6: 0.13714777063063543





Clifford scores method for CUR # rows = 5, # columns = 5, # steps = 20



17x17 px

Original image





Clifford scores method for CUR # rows = 5, # columns = 5, # steps = 50





rows = 5, # columns = 5, # steps = 5



Random max norm











Clifford scores method for CUR # rows = 5, # columns = 5, # steps = 1



17x17 px

Image Completion on Peppers Experiment 4:

Clifford scores method for CUR # rows = 5, # columns = 5, # steps = 50



17x17 px
Experiment 4: Image Completion on Peppers

rows = 5, # columns = 5, # steps = 5

Clifford scores



Uniform



Deterministic max norm



Random max norm





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Experiment 5: Image Completion on Peppers



Incomplete image 0 -2 4 6 8 10 12 -14 16 -2.5 5.0 7.5 10.0 0.0

17x17 px





Experiment 5: Image Completion on Peppers

Clifford scores method for CUR # rows = 5, # columns = 5, # steps = 1



17x17 px



Experiment 5: Image Completion on Peppers

rows = 5, # columns = 5, # steps = 5

Clifford scores

Uniform

Deterministic max norm



Random max norm









