Recovering Tensor Data from Incomplete Measurement via Compressive Sampling

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Abstract
We present a method for recovering tensor data from few measurements. By the process of vectorizing a tensor, the compressed sensing techniques are readily applied. Our formulation leads to three $\ell_1$ minimizations for third order tensors. We demonstrate our algorithm on many random tensors with varying dimensions and sparsity.

1 Introduction
The purpose of this paper is to present a novel technique for constructing tensors from a priori few measurements: thereby, recovering missing data. We denote the original tensor as $T \in \mathbb{R}^{I \times J \times K}$, and we suppose that the measurement is encoded in another tensor $\hat{T} \in \mathbb{R}^{I \times J \times K}$, which we assume is sparse in the sense that most of the entries of $\hat{T}$ are zero. Our goal is to recover $T$, if possible.

We use the PARAFAC/CANDECOMP decomposition, due to Harshman [15] and Carol and Chang [8] in the context of phonetics and psychometrics, respectively. This is as follows. We assume that there are matrices (a.k.a factors) $A \in \mathbb{R}^{I \times R}$, $B \in \mathbb{R}^{J \times R}$, and $C \in \mathbb{R}^{K \times R}$, and that we can represent the original tensor as

$$T_{ijk} = \sum_{r=1}^{R} A_{ir} B_{jr} C_{kr}, \quad (1)$$

for $(i, j, k) \in [1, I] \times [1, J] \times [1, K]$. The proposed method utilizes this important decomposition to capture its missing entries; i.e. we approximate the original tensor $T \in \mathbb{R}^{I \times J \times K}$ by reconstructing sparse factors $A$, $B$ and $C$.

Much of this work is inspired by the success of compressed sensing or compressive sampling (CS) [6, 4, 5]. This provides us with new sampling theories that allow recovery of signals and images from what appear to be highly incomplete sets of data. CS uses $\ell_1$-minimization for exact recovery of sparse vectors and approximate recovery of non-sparse vectors. A recent extension [23, 2, 7] replaces the $\ell_1$ norm by the trace-class norm for low-rank matrices. In [21], the rank minimization technique has been extended to tensor data in a mode-by-mode fashion, minimizing the trace-class norm of the n-mode “matricizations.”

We call the measurement tensor data $\hat{T}$ the a priori tensor. We assume that this is sparse tensors, i.e., its multilinear rank is small even if $IJK$ is large. Large sparse tensors occur ubiquitously in text mining, web search, social networks and other information science applications; see [10, 12, 17, 18, 20]. Many of these papers propose efficient techniques for analyzing such tensors, for example, through memory efficient methods via Tucker decomposition [19] and low-dimensional projections such as Krylov subspace methods [24].

A direct application of our proposal is in excitation-emission spectroscopy [25] in the context of chemometrics. In this application, part of the tensor data is corrupted due to Rayleigh and Raman scattering, hence discarded. The resulting measurements are inherently sparse since the corrupted data is considered missing.

Our proposal uses CS for recovering tensor data, using tensor “vectorization,” as opposed to matricization. We vectorize the tensor into all its modes, applying the $\ell_1$ minimization technique to each one. The proposed algorithm is simple. It relies on alternating sweeping updates of the approximated factors, solved through subsequent linear programs. The overall algorithm is efficient and relatively fast for the test cases considered.
2 Preliminaries

We denote the scalars in \( \mathbb{R} \) with lower-case letters \((a, b, \ldots)\). The vectors with bold lower-case letters \((\mathbf{a}, \mathbf{b}, \ldots)\) and the matrices are written as bold upper-case letters \((\mathbf{A}, \mathbf{B}, \ldots)\) and the symbol for tensors are calligraphic letters \((\mathcal{A}, \mathcal{B}, \ldots)\). The subscripts represent the following scalars: \((\mathcal{A})_{ijk} = a_{ijk}\), \((\mathcal{A})_{ij} = a_{ij}\), \((\mathbf{a})_i = a_i\). The superscripts indicate the length of the vector or the size of the matrices. For example, \(\mathbf{b}^K\) is a vector with length \(K\) and \(\mathbf{B}^{N \times K}\) is a \(N \times K\) matrix.

**Definition 2.1** The Kronecker product of matrices \(\mathbf{A}^{N \times K}\) and \(\mathbf{B}^{M \times J}\) is defined as the matrix in \(\mathbb{R}^{NM \times KJ}\)

\[
\mathbf{A} \otimes \mathbf{B} = \begin{bmatrix}
   a_{11} \mathbf{B} & a_{12} \mathbf{B} & \cdots \\
   a_{21} \mathbf{B} & a_{22} \mathbf{B} & \cdots \\
   \vdots & \vdots & \ddots
\end{bmatrix}.
\]

**Definition 2.2** The column-wise Khatri-Rao product of \(\mathbf{A}^{I \times R}\) and \(\mathbf{B}^{J \times R}\) is defined as the matrix in \(\mathbb{R}^{IJ \times R}\)

\[
\mathbf{A} \odot_c \mathbf{B} = [a_1 \odot b_1 \ a_2 \odot b_2 \ \cdots]
\]

where \(\mathbf{A} = [a_1 \ a_2 \ \cdots \ a_R]\) and \(\mathbf{B} = [b_1 \ b_2 \ \cdots \ b_R]\).

2.1 Matricization and Vectorization

In the PARAFAC framework, the standard matricization of the tensors are in the directions of left-to-right, front-to-back, and top-to-bottom. This generates slices of matrices. Concatenating these sliced matrices allows us to build these long matrices. Rather than present the formal definition, let us note that these matricizations can be written as,

\[
\mathbf{T}^{JK \times I} = (\mathbf{B} \odot \mathbf{C}) \mathbf{A}^T,
\]

\[
\mathbf{T}^{KI \times J} = (\mathbf{C} \odot \mathbf{A}) \mathbf{B}^T
\]

and

\[
\mathbf{T}^{IJ \times K} = (\mathbf{A} \odot \mathbf{B}) \mathbf{C}^T
\]

referring to the decomposition [1], where the superscripts of \(\mathbf{T}\) reflect the matrix size.

The long matrices can then be vectorized via column stacking. This results in the linearizations:

\[
t^{JKI} = \hat{\mathbf{Q}} \mathbf{a}^{RI}, \quad \hat{\mathbf{Q}} = [I^{J \times I} \odot (\mathbf{C} \odot \mathbf{B})](2)
\]

\[
t^{KIJ} = \hat{\mathbf{R}} \mathbf{b}^{RI}, \quad \hat{\mathbf{R}} = [I^{K \times J} \odot (\mathbf{A} \odot \mathbf{C})](3)
\]

\[
t^{IKJ} = \hat{\mathbf{S}} \mathbf{c}^{RK}, \quad \hat{\mathbf{S}} = [I^{K \times K} \odot (\mathbf{B} \odot \mathbf{A})](4)
\]

where \(I^{J \times I}, I^{K \times J}\) and \(I^{K \times K}\) are identity matrices.

3 Tensor \(\ell_1\) Minimization

From the linear systems (2-4), we obtain our optimization model with equality constraints:

\[
\min \|\mathbf{a}^{RI}\|_{\ell_1} \quad \text{subject to} \quad \hat{\mathbf{Q}} \mathbf{a}^{RI} = \mathbf{t}^{JKI}(5)
\]

\[
\min \|\mathbf{b}^{RJ}\|_{\ell_1} \quad \text{subject to} \quad \hat{\mathbf{R}} \mathbf{b}^{RJ} = \mathbf{t}^{KIJ}(6)
\]

and

\[
\min \|\mathbf{c}^{RK}\|_{\ell_1} \quad \text{subject to} \quad \hat{\mathbf{S}} \mathbf{c}^{RK} = \mathbf{t}^{IKJ}(7)
\]

Note that if \(\mathbf{x} \in \mathbb{R}^n\), then \(\|\mathbf{x}\|_{\ell_1} = \sum_{i=1}^n |x_i|\). Each of the triplet problems in (5-7) is well-known as the basis pursuit problem [9]. The pioneering work led by Candès, Romberg, and Tao [10] [11] [12] provide some rigorous arguments how \(\ell_1\) minimization yields optimally sparse and exact solutions from incomplete measurements provided that some basis coherence properties [12] are satisfied. The idea behind the model [10] is to construct sparse and exact solution vectors \(\mathbf{a}, \mathbf{b}\) and \(\mathbf{c}\) which becomes sparse factors \(\mathbf{A}, \mathbf{B}\) and \(\mathbf{C}\) satisfying the decomposition [1]. The dimension \(R\) in [1] is typically denoted as the generic rank [11]. For us, the parameter \(R\) is not the generic rank of the tensor \(\mathcal{T}\), which we denote \(\hat{\mathcal{T}}\).

Each of (5), (6) and (7) is an \(\ell_1\) minimization problem:

\[
\min \|\mathbf{u}\|_{\ell_1} \quad \text{subject to} \quad \mathbf{A} \mathbf{u} = \mathbf{f}, \quad (8)
\]

These \(\ell_1\) minimization problems can be recast as linear programs [11]. The equality constrained becomes a linear program with both equality and inequality constraints:

\[
\min \|\mathbf{v}\|_{\ell_1} \quad \text{subject to} \quad -\mathbf{v} \leq \mathbf{u} \leq \mathbf{v} \quad \text{and} \quad \mathbf{A} \mathbf{u} = \mathbf{f}.
\]

The link between \(\ell_1\) minimization and linear programs has been known since the 1950’s in the paper of [14]. Moreover, numerical techniques for solving linear programs have been well studied. In 1947 at its early inception, Dantzig pioneered the simplex method; see the paper of [14]. Due to its wide applicability to many real-world problems, there is a need for large-scale methods.

The work of [22] developed the interior point method for large-scale problems and for convex programming in general. There are good solvers in the optimization toolbox in Matlab as well as many solvers available on-line; e.g. see Grant and Boyd [13] and Candès and Romberg [16]. The technique that we use to solve the tri-linear program problems is based on the primal-dual interior point method. A good discussion on the primal-dual interior point method can be found in [16] and the references therein.

4 Numerical Experiment

A tensor \(\mathcal{T} \in \mathbb{R}^{I \times J \times K}\) consisting of \(n\) entries is constructed from randomly generated \(\mathbf{A}, \mathbf{B}\) and \(\mathbf{C}\) matrices. The sparsity of \(\mathbf{A}, \mathbf{B}\), and \(\mathbf{C}\) are specified. Sparsity
is measured as the ratio of non-zero entries to the total number of entries. Once the sparsity is specified, a support is created by picking an appropriate number of random entries in \( A, B, \) and \( C \) to make non-zero. The matrices are populated by multiplying each entry in the support by a number picked at random from a normal distribution. Thus the non-zero entry locations in the matrices and the values in those locations are random. The parameter \( R \) is taken to be a value near the largest product of any two dimensions of \( T \). It is important to note that \( R \) is a parameter that can be varied; it does not necessarily need to meet the aforementioned criteria. The constructed tensor \( T \) is then vectorized. Furthermore, \( T \) is undersampled such that \( M \) samples are taken where \( M \leq n \). The goal is to recover \( T \) with the missing information filled in and recover a sparse representation, i.e. approximate the input matrices \( A, B \) and \( C \) matrices.

The general algorithm is as follows. Each equation in the linearized system is solved using our \( \ell_1 \) minimization algorithm. The CVX toolbox [13] is used when accomplishing this task. As a result of minimization, one factor is updated which update two of the constraints \( \hat{Q}, \hat{R} \) and \( \hat{S} \). Once all three equations have been minimized the tensor is reconstructed.

The relative error between the reconstructed tensor \( T_{\text{new}} \) and the original tensor \( T \) is measured according to

\[
\text{error} = \frac{\|T_{\text{recovered}} - T\|_F}{\|T\|_F} \tag{9}
\]

This iterative process continues until the relative error falls below a stopping criteria or the number of iterations exceeds a predetermined maximum.

In the first experiment \( 5 \times 5 \times 10 \) tensors \( (T) \) are used for testing purposes. The sparsity of \( A \) is 0.8, the sparsity of \( B \) is 0.7, and the sparsity of \( C \) is 0.5. It is assumed that the factors \( B \) and \( C \) have been successfully recovered and the algorithm’s performance recovering \( T \) and \( A \) is analyzed. The first experiment concerns the relative error between \( T_{\text{recovered}} \) and \( T \) as the sampling rate varies. The reported error is the average relative error of fifty trials taken at each sampling rate. The experiment was run twice, once with \( R \) equal to 50 and once with \( R \) equal to 40.

The second experiment set out to test the efficacy of the algorithm with varying \( R \) values. There are 170 entries of \( T \) are sampled, that is, \( M = 170, 68\% \) of the entries. The sparsity of \( A, B \) and \( C \) are the same as in the first experiment. Five different values of \( R \) are chosen starting with 30 and incrementing by 5 until 50. For each value of \( R \) the algorithm was executed on 50 random tensors.

4.1 Results

The results from the first experiment are shown in Figure 1. The relative error decreases as the number of samples \( M \) approaches the total number of entries in \( T \), \( n \). A drastic decline in the relative error can be seen between \( M = 140 \) and \( M = 160 \). For \( M \) values as low as 160 the average relative error is less than 5% between the recovered tensor and the original tensor. Interestingly, the lower value of \( R \) produced lower average errors. This may lead to the assumption that even smaller values of \( R \) will yield better results; however, the findings in the second experiment show that this is not always true.

Figure 1 suggests that lowering the value of \( R \) will also decrease the average relative error. The sampling rate \( M \) was fixed to a value of 170 and \( R \) was varied in the range 30-50. For each value of \( R \) the algorithm was applied to 50 random tensors and the number of failures and successes were recorded. A failure is defined to be an instance where the algorithm did not converge to a solution. Success was measured against two criteria, if the relative error is less than 5% and if the relative error is less than 1%. Instances where the algorithm converged but the error was greater than 5% are not considered part of the failure counts. The results of the second test are shown in Figure 2.

The value of \( R \) must be sufficiently large for the algorithm to converge but the value should be minimized for faithful reconstruction of \( T \). When \( R \) was 30, the algorithm failed to converge 46 times out of 50. The algorithm converged in all 50 cases when \( R \) was set to be 50 but the performance was not as strong as when \( R \) was set to 40 and 45. A constant sampling rate, \( M = 170 \), was used for each trial. For each different value of \( R \), the matrices \( A, B \) and \( C \) are created such that the sparsity of each matrix is fixed. As \( R \) increases there are more non-zero entries in each matrix in order to maintain the desired sparsity. The value of \( R \) that should be used depends upon the application. In instances where significant undersampling will occur and a faithful re-
construction is crucial, \( R \) may have to be smaller which risks the change of the algorithm not converging for numerous attempts.

5 Conclusion

In this paper we ran experiments to determine the parameters of the sampling rate required to completely determine a sparse tensor \((T)\) using compressive sampling techniques. We found that the necessary sampling depends both on \( R \) and \( M \), where \( R \) is the number of columns in the matrices \( A, B, \) and \( C \) and \( M \) is the number of observations made of the tensor \( T \). Three experiments were conducted to heuristically determine the impact of \( R \) and \( M \) on the recovery of \( T \). If the value of \( R \) is too small the tensor can not be recovered using the CVX toolbox. As the tensor is increasingly undersampled, that is as the value of \( M \) drops, the error between the reconstructed tensor and the original tensor increases. Although our experiments are consistent with the tenets of compressive sampling, it is difficult to assess the impact of small values of \( R \) because of the numerical method used to solve our algorithm.

The CVX toolbox is a robust solver designed to solve convex optimization with linear (matrix) (in)equality constraints. Yet we have implemented the CVX algorithms to solve multilinear programs. To improve numerical results, we plan to develop more efficient algorithms for solving convex optimization for tensors.

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References


