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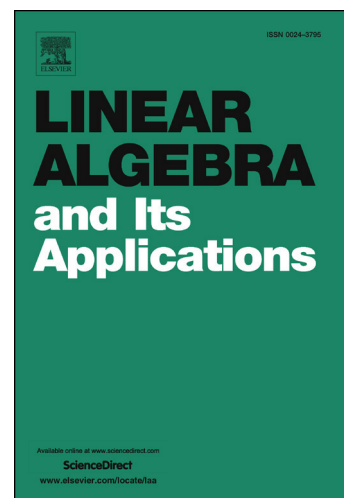
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Convergence Analysis of an SVD-based Algorithm for the Best Rank-1 Tensor Approximation

Yu Guan^{a,*}, Moody T. Chu^{b,1}, Delin Chu^{a,2}

^aDepartment of Mathematics, National University of Singapore, Singapore 119076

^bDepartment of Mathematics, North Carolina State University, Raleigh, NC 27695-8205.

Abstract

This paper revisits the classical problem of finding the best rank-1 approximation to a generic tensor. The main focus is on providing a mathematical proof for the convergence of the iterates of an SVD-based algorithm. In contrast to the conventional approach by the so called alternating least squares (ALS) method that works to adjust one factor a time, the SVD-based algorithms improve two factors simultaneously. The ALS method is easy to implement, but suffers from slow convergence and easy stagnation at a local solution. It has been suggested recently that the SVD-algorithm might have a better limiting behavior leading to better approximations, yet a theory of convergence has been elusive in the literature. This note proposes a simple tactic to partially close that gap.

Keywords: best rank-1 tensor approximation, singular value decomposition

2010 MSC: 15A15, 15A09, 15A23

1. Introduction

A real-valued tensor of order- k can be represented by a k -way array

$$T = [\tau_{i_1, \dots, i_k}] \in \mathbb{R}^{I_1 \times I_2 \times \dots \times I_k}$$

with elements τ_{i_1, \dots, i_k} accessed via k indices. A tensor of the form

$$\bigotimes_{\ell=1}^k \mathbf{u}^{(\ell)} = \mathbf{u}^{(1)} \otimes \dots \otimes \mathbf{u}^{(k)} := [u_{i_1}^{(1)} \dots u_{i_k}^{(k)}],$$

where elements are the products of entries from vectors $\mathbf{u}^{(\ell)} \in \mathbb{R}^{I_\ell}$, $\ell = 1, \dots, k$, is said to be of rank one. The problem of finding a best rank-1 approximation to T is to determine unit vectors $\mathbf{u}^{(\ell)} \in \mathbb{R}^{I_\ell}$, $\ell = 1, \dots, k$, and a scalar λ such that the functional

$$f(\lambda, \mathbf{u}^{(1)}, \dots, \mathbf{u}^{(k)}) := \|T - \lambda \bigotimes_{\ell=1}^k \mathbf{u}^{(\ell)}\|_F^2 = \sum_{i_1, i_2, \dots, i_k} (\tau_{i_1, \dots, i_k} - \lambda u_{i_1}^{(1)} \dots u_{i_k}^{(k)})^2 \quad (1)$$

*Corresponding author

Email addresses: a0123906@u.nus.edu (Yu Guan), chu@math.ncsu.edu (Moody T. Chu), matchudl@nus.edu.sg (Delin Chu)

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