

CS 598 EVS: Tensor Computations

Tensor Eigenvalues

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Matrix Eigenvalues

- ▶ The eigenvalue and singular value decompositions of matrices enable not only low-rank approximation (which we can get for tensors via decomposition), but also describe important properties of the matrix M and associated linear function $f^{(M)}(x) = Mx$
 - ▶ *Eigenvalues and eigenvectors can be used to characterize eigenfunctions of differential operators*
 - ▶ *Eigenvalues describe powers of the matrix and its limiting behavior*

$$M = XDX^{-1} \quad \Rightarrow \quad M^2 = XD^2X^{-1}$$

if there is a unique largest eigenvalue λ with associated left/right eigenvectors are x, y then

$$\lim_{k \rightarrow \infty} M^k / \|M^{k-1}\| = \lambda xy$$

- ▶ *They can be used to find stationary states of statistical processes and to find low-cut partitions in graphs*

Tensor Eigenvalues

- ▶ Tensor eigenvalues and singular values can be defined based on the function $f^{(\mathcal{T})}$ by analogy from the role of matrix eigenvalues on $f^{(M)}$
 - ▶ Matrix eigenpairs (λ, x) satisfy $f^{(M)}(x) = \lambda x$, while for an order d symmetric tensor, we may define^{1,2}

$$\underbrace{f^{(\mathcal{T})}(x, \dots, x) = \lambda x}_{Z\text{-eigenpair}} \quad \underbrace{f^{(\mathcal{T})}(x, \dots, x) = \lambda x^{d-1}}_{H\text{-eigenpair}} \quad \underbrace{f^{(\mathcal{T})}(x, \dots, x) = \lambda x^{p-1}}_{l^p\text{-eigenpair}}$$

where $x^p = [x_1^p \dots x_n^p]^T$

- ▶ For matrices, Z -eigenpairs (l^p -eigenpairs with $p = 1$) and H -eigenpairs (l^p -eigenpairs with $p = d - 1$) are the same
- ▶ Singular value/vector pairs can be defined by a tuple $(\sigma, x_1, \dots, x_d)$ that satisfies d equations like $f^{(\mathcal{T})}(x_2, \dots, x_d) = \sigma x_1^p$, e.g., for $d = 3, p = 1$,

$$\mathbf{T}_{(1)}(x_2 \otimes x_3) = \sigma x_1, \quad \mathbf{T}_{(2)}(x_1 \otimes x_3) = \sigma x_2, \quad \mathbf{T}_{(3)}(x_1 \otimes x_2) = \sigma x_3$$

¹Liqun Qi, "Eigenvalues of a Real Supersymmetric Tensor", 2005

²Lek-Heng Lim, "Singular Values and Eigenvalues of Tensors: A Variational Approach", 2005

Matrix Eigenvalues and Critical Points

- ▶ The eigenvalues/eigenvectors of a matrix are the critical values/points of its Rayleigh quotient³

- ▶ The Lagrangian function of $f(\mathbf{x}) = \mathbf{x}^T \mathbf{A} \mathbf{x}$ subject to $\|\mathbf{x}\|_2^2 = \|\mathbf{x}\|_2 \|\mathbf{x}\|_2 = 1$ is

$$\mathcal{L}(\mathbf{x}, \lambda) = \mathbf{x}^T \mathbf{A} \mathbf{x} - \lambda(\|\mathbf{x}\|_2^2 - 1)$$

- ▶ The first-order optimality condition are $\|\mathbf{x}\|_2 = 1$ and

$$\frac{d\mathcal{L}}{d\mathbf{x}}(\mathbf{x}, \lambda) = \mathbf{0} \quad \Rightarrow \quad \mathbf{A} \mathbf{x} = \lambda \mathbf{x}$$

- ▶ Singular vectors and singular values of matrices may be derived analogously

- ▶ The Lagrangian function of $f(\mathbf{x}, \mathbf{y}) = \mathbf{x}^T \mathbf{A} \mathbf{y}$ subject to $\|\mathbf{x}\|_2 \|\mathbf{y}\|_2 = 1$ is

$$\mathcal{L}(\mathbf{x}, \mathbf{y}, \sigma) = \mathbf{x}^T \mathbf{A} \mathbf{y} - \sigma(\|\mathbf{x}\|_2 \|\mathbf{y}\|_2 - 1)$$

- ▶ The first-order optimality conditions are $\|\mathbf{x}\|_2 \|\mathbf{y}\|_2 = 1$ and

$$\frac{d\mathcal{L}}{d\mathbf{x}}(\mathbf{x}, \mathbf{y}, \sigma) = \mathbf{0} \quad \Rightarrow \quad \frac{\mathbf{A} \mathbf{y}}{\|\mathbf{y}\|} = \frac{\sigma \mathbf{x}}{\|\mathbf{x}\|}, \quad \frac{d\mathcal{L}}{d\mathbf{y}}(\mathbf{x}, \mathbf{y}, \sigma) = \mathbf{0} \quad \Rightarrow \quad \frac{\mathbf{A} \mathbf{x}}{\|\mathbf{x}\|} = \frac{\sigma \mathbf{y}}{\|\mathbf{y}\|}$$

³Lek-Heng Lim, “Singular Values and Eigenvalues of Tensors: A Variational Approach”, 2005

Tensors Eigenvalues

- ▶ The Lagrangian approach to matrix eigenvalues generalizes naturally to symmetric tensors

- ▶ *The symmetric tensor is associated with a multilinear scalar-valued function $f^{(\mathcal{T})}(\mathbf{x}) = \sum_{i_1, \dots, i_d} t_{i_1, \dots, i_d} x_{i_1} \cdots x_{i_d}$ as well as the vector valued function $\mathbf{f}^{(\mathcal{T})}(\mathbf{x}) = \sum_{i_1, \dots, i_{d-1}} t_{i_1, \dots, i_{d-1}} x_{i_1} \cdots x_{i_{d-1}} = \frac{1}{d} \nabla f^{(\mathcal{T})}(\mathbf{x})$*

- ▶ *We consider its Lagrangian subject to a normalization condition $\|\mathbf{x}\|_p^d = 1$ (for matrices $p = 2$, so for order d tensors natural to pick either $p = 2$ or $p = d$),*

$$\mathcal{L}(\mathbf{x}, \lambda) = f(\mathbf{x}) - \lambda(\|\mathbf{x}\|_p^d - 1)$$

- ▶ *The first order optimality conditions for $p = 2$ is $\|\mathbf{x}\|_2 = 1$ and*

$$\frac{d\mathcal{L}}{d\mathbf{x}}(\mathbf{x}, \lambda) = \mathbf{0} \quad \Rightarrow \quad \mathbf{f}^{(\mathcal{T})}(\mathbf{x}) = \lambda \mathbf{x}$$

- ▶ *The analogous first order optimality condition for $p = d$ and even p is*

$$\frac{d\mathcal{L}}{d\mathbf{x}}(\mathbf{x}, \lambda) = \mathbf{0} \quad \Rightarrow \quad \mathbf{f}^{(\mathcal{T})}(\mathbf{x}) = \lambda \mathbf{x}^{d-1}$$

is scale invariant (if (\mathbf{x}^, λ) minimizes \mathcal{L} so does $(\alpha \mathbf{x}^*, \lambda)$)*

Tensor Singular Values and Singular Vectors

- ▶ Tensor singular values again can be viewed as critical points of the Lagrangian function of the multilinear map given by a tensor
 - ▶ *An order d tensor is associated with a multilinear scalar-valued function*

$$f^{(\mathcal{T})}(\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(d)}) = \sum_{i_1, \dots, i_d} t_{i_1, \dots, i_d} x_{i_1}^{(1)} \cdots x_{i_d}^{(d)}$$

as well as d vector valued functions

$$\mathbf{f}_i^{(\mathcal{T})}(\mathbf{x}^{(1)}, \dots, \hat{\mathbf{x}}^{(i)}, \dots, \mathbf{x}^{(d)}) = \frac{df^{(\mathcal{T})}(\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(d)})}{d\mathbf{x}^{(i)}}(\mathbf{x}^{(1)}, \dots, \hat{\mathbf{x}}^{(i)}, \dots, \mathbf{x}^{(d)})$$

e.g., $\mathbf{f}_1^{(\mathcal{T})}(\mathbf{x}^{(2)}, \mathbf{x}^{(3)}) = \mathbf{T}_{(1)}(\mathbf{x}^{(2)} \otimes \mathbf{x}^{(3)})$

- ▶ *We consider its Lagrangian subject to a normalization condition*

$$\|\mathbf{x}_1\|_p \cdots \|\mathbf{x}_d\|_p = 1$$

$$\mathcal{L}(\mathbf{x}_1, \dots, \mathbf{x}_d, \sigma) = f(\mathbf{x}_1, \dots, \mathbf{x}_d) - \sigma(\|\mathbf{x}_1\|_p \cdots \|\mathbf{x}_d\|_p - 1)$$

- ▶ *The first order optimality conditions for even p are, for all i in $\{1, \dots, d\}$,*

$$\frac{d\mathcal{L}}{d\mathbf{x}_i}(\mathbf{x}_1, \dots, \mathbf{x}_d, \sigma) = \mathbf{0} \quad \Rightarrow \quad \mathbf{f}_i^{(\mathcal{T})}(\mathbf{x}_1, \dots, \hat{\mathbf{x}}_i, \dots, \mathbf{x}_d) = \sigma \mathbf{x}_i^p$$

Immediate Properties of Tensor Eigenvectors and Singular Vectors

- ▶ When the tensor order d is odd, H -eigenvectors (l^d -eigenvectors) and singular vectors must be defined with additional care

- ▶ Let $\phi_p(\mathbf{x}) = [\text{sgn}(x_1)x_1^p, \dots, \text{sgn}(x_n)x_n^p]^T$ then can generally write

$$\nabla \|\mathbf{x}\|_p = \phi_{p-1}(\mathbf{x}) / \|\mathbf{x}\|_p^{p-1}$$

when p is even, $\phi_{p-1}(\mathbf{x}) = \mathbf{x}^{p-1}$

- ▶ The eigenvalue equations can then be written for general p as

$$\frac{d\mathcal{L}}{d\mathbf{x}}(\mathbf{x}, \lambda) = \mathbf{0} \quad \Rightarrow \quad \mathbf{f}^{(\mathcal{T})}(\mathbf{x}) = \lambda \phi_d(\mathbf{x}^{d-1})$$

- ▶ The largest tensor singular value is the operator/spectral norm of the tensor
- ▶ Recall we defined the operator norm of the tensor as

$$\|\mathcal{T}\| = \max_{\mathbf{x}_1, \dots, \mathbf{x}_d \in \mathbb{S}^{n-1}} |f^{\mathcal{T}}(\mathbf{x}_1, \dots, \mathbf{x}_d)|$$

where \mathbb{S}^{n-1} is the unit sphere (norm-1 vectors)

- ▶ This value corresponds to the largest l^2 tensor singular value, or in the symmetric case, the largest magnitude of any of the tensor Z -eigenvalues

Eigenvalues of Nonsymmetric Tensors

- ▶ For nonsymmetric matrices case, the Lagrangian approach used above cannot be used to describe the eigenvalues
 - ▶ *The eigenvalues of a real nonsymmetric matrix may be complex*
 - ▶ *For tensors, we can still define the eigenvalue equations in a consistent way with respect to matrices,*

$$\mathbf{f}_i^{(\mathcal{T})}(\mathbf{x}, \dots, \mathbf{x}) = \lambda \phi_p(\mathbf{x})$$

so that λ, \mathbf{x} are the mode- i an l^p -eigenpair

- ▶ *For matrices, the mode-1 and mode-2 l^2 -eigenvectors are the left/right eigenvectors*

Connection Between Decomposition and Eigenvalues

- ▶ In the matrix-case, the largest magnitude eigenvalue and singular value may be associated with a rank-1 term that gives the best rank-1 decomposition of a matrix
 - ▶ *For symmetric matrices, it suffices to consider the dominant eigenpair*
 - ▶ *For nonsymmetric matrices, a rank-1 truncated SVD gives the largest singular vector/value pair and associated rank-1 approximation*
- ▶ In the tensor case, the rank-1 approximation problem corresponds to a maximization problem⁴
 - ▶ *Given a nonsymmetric tensor \mathcal{T} the rank-1 tensor decomposition objective is*

$$\min_{\mathbf{u}^{(1)}, \dots, \mathbf{u}^{(d)} \in \mathbb{S}^{n-1}} \|\mathcal{T} - \sigma \mathbf{u}^{(1)} \otimes \dots \otimes \mathbf{u}^{(d)}\|_F^2$$

- ▶ *The problem is equivalent to the maximum l^2 -singular value problem for \mathcal{T}*

$$\max_{\mathbf{u}^{(1)}, \dots, \mathbf{u}^{(d)} \in \mathbb{S}^{n-1}} \sigma \quad \text{s.t.} \quad \forall_i \mathbf{f}_i^{(\mathcal{T})}(\mathbf{u}^{(1)}, \dots, \hat{\mathbf{u}}^{(i)}, \dots, \mathbf{u}^{(d)}) = \sigma \mathbf{u}^{(i)},$$

⁴L. De Lathauwer, B. De Moor, and J. Vandewalle, "On the best rank-1 and rank- (R_1, R_2, \dots, R_n) approximation of higher-order tensors", 2000

Derivation of Equivalence

- ▶ The singular value problem can be derived from decomposition via the method of Lagrange multipliers
 - ▶ *In general, consider the Lagrangian function*

$$\mathcal{L}(\mathbf{u}^{(1)}, \dots, \mathbf{u}^{(d)}, \sigma, \boldsymbol{\lambda}) = \|\mathcal{T} - \sigma \mathbf{u}^{(1)} \otimes \dots \otimes \mathbf{u}^{(d)}\|_F^2 + \sum_i \lambda_i (\sum_j (\|\mathbf{u}_j^{(i)}\|_2^2 - 1))$$

- ▶ *For order 3, we have*

$$\mathcal{L}(\mathbf{u}, \mathbf{v}, \mathbf{w}, \sigma, \boldsymbol{\lambda}) = \|\mathcal{T} - \sigma \mathbf{u} \otimes \mathbf{v} \otimes \mathbf{w}\|_F^2 + \lambda_1 (\mathbf{u}^T \mathbf{u} - 1) + \lambda_2 (\mathbf{v}^T \mathbf{v} - 1) + \lambda_3 (\mathbf{w}^T \mathbf{w} - 1)$$

- ▶ *The optimality conditions give*

$$\frac{d\mathcal{L}}{d\boldsymbol{\lambda}} = \mathbf{0} \quad \Rightarrow \quad \mathbf{u}^T \mathbf{u} = 1, \quad \mathbf{v}^T \mathbf{v} = 1, \quad \mathbf{w}^T \mathbf{w} = 1$$

$$\frac{d\mathcal{L}}{d\sigma} = \mathbf{0} \quad \Rightarrow \quad f^{(\mathcal{T})}(\mathbf{u}, \mathbf{v}, \mathbf{w}) = \sigma$$

$$\frac{d\mathcal{L}}{d\mathbf{u}} = \mathbf{0} \quad \Rightarrow \quad \sigma \mathbf{f}_1^{(\mathcal{T})}(\mathbf{v}, \mathbf{w}) = (\sigma^2 + \lambda_1) \mathbf{u}$$

and similar for $\frac{d\mathcal{L}}{d\mathbf{v}}$, $\frac{d\mathcal{L}}{d\mathbf{w}}$. Premultiplying the last condition by \mathbf{u}^T , gives the second modulo λ_1 , so $\lambda_1 = 0$, giving the singular value equation $\mathbf{f}_1^{(\mathcal{T})}(\mathbf{v}, \mathbf{w}) = \sigma \mathbf{u}$.

Hardness of Eigenvalue Computation

- ▶ Like rank-1 approximation, computing eigenvalues of singular values of a tensor is NP-hard, which can be demonstrated by considering the tensor bilinear feasibility problem⁵
 - ▶ *Restricting the tensor to be symmetric still leads to NP-hard problems, the largest singular vector will be the largest eigenvector a result of Banach⁶*

$$\max_{\mathbf{x}, \mathbf{y}, \mathbf{z} \in \mathbb{S}^{n-1}} f^{(\mathcal{T})}(\mathbf{x}, \mathbf{y}, \mathbf{z}) = \max_{\mathbf{x} \in \mathbb{S}^{n-1}} f^{(\mathcal{T})}(\mathbf{x}, \mathbf{x}, \mathbf{x})$$

- ▶ *The tensor bilinear feasibility problem associated with an order 3 tensor \mathcal{T} is defined by the set of equations*

$$\mathbf{f}_1^{(\mathcal{T})}(\mathbf{v}, \mathbf{w}) = \mathbf{0}, \quad \mathbf{f}_2^{(\mathcal{T})}(\mathbf{u}, \mathbf{w}) = \mathbf{0}, \quad \mathbf{f}_3^{(\mathcal{T})}(\mathbf{u}, \mathbf{v}) = \mathbf{0}$$

where we seek solutions $\mathbf{u}, \mathbf{v}, \mathbf{w} \neq \mathbf{0}$

- ▶ *This problem is a special case of the l^p singular value problem for any choice of p with $\sigma = 0$*

⁵C.J. Hillar and L.-H. Lim, “Most tensor problems are NP-hard”, 2013

⁶S. Banach, “On homogeneous polynomials in L^2 ”, 1938

Hardness of Eigenvalue Computation

- ▶ NP-hardness of the tensor bilinear feasibility problem can be demonstrated by reduction from 3-colorability
 - ▶ *The 3-coloring problem seeks to find (if possible) an assignment of one of 3 colors to each vertex of a graph that is different from the color of any of its neighbors*
 - ▶ *We define an optimization problem over a set of variables $x \in \mathbb{C}^n$ that describe the color (each will take on a power of the third root of unity), as well as auxiliary variables $y \in \mathbb{C}^n, z \in \mathbb{C}$, then define the bilinear equations*

$$\forall i \in \{1, \dots, n\}, \quad x_i y_i - z^2 = 0, \quad y_i z - x_i^2 = 0, \quad x_i z - y_i^2 = 0$$

$$\forall i \in \{1, \dots, n\}, \quad \sum_{(i,j) \in E} \underbrace{x_i^2 + x_i x_j + x_j^2}_{\frac{x_i^3 - x_j^3}{x_i - x_j}}$$

- ▶ *Assume (normalize) so that $z = 1$, then the first set of equations implies $y_i = 1/x_i$ and further $x_i^3 = 1$, so labels are cubic roots of unity*
- ▶ *For the second set of equations, we then must have $x_i \neq x_j$ if $(i, j) \in E$*

Power Method for Singular Value Computation

- ▶ The *high-order power method (HOPM)* can be used to compute the largest singular value⁷
 - ▶ *The algorithm updates factors in an alternating manner until convergence, with the i th factor matrix updated as*
 1. $\mathbf{v}^{(i)} = \mathbf{f}_i^{(\mathcal{T})}(\mathbf{u}^{(1)}, \dots, \hat{\mathbf{u}}^{(i)}, \dots, \mathbf{u}^{(d)})$,
 2. $\sigma = \|\mathbf{v}^{(i)}\|_2$
 3. $\mathbf{u}_{new}^{(i)} = \mathbf{v}^{(i)} / \sigma$
 - ▶ *The algorithm can be derived from the Lagrangian and converges to a local minimum*
 - ▶ *Effective initialization can be achieved by HOSVD and the algorithm is equivalent to the rank-1 version of the HOOI procedure*

⁷L. De Lathauwer, B. De Moor, and J. Vandewalle, "On the best rank-1 and rank- (R_1, R_2, \dots, R_n) approximation of higher-order tensors", 2000

Power Method for Symmetric Eigenvalue Problems

- ▶ The HOPM algorithm can be adapted to symmetric tensors
 - ▶ *The aforementioned Banach's polynomial maximization theorem implies HOPM will converge to symmetric solution even if intermediate results are nonsymmetric*
 - ▶ *If symmetry is enforced on the iterates, so that*

$$\mathbf{v} = \mathbf{f}^{(\mathcal{T})}(\mathbf{u}) = \mathbf{f}_i^{(\mathcal{T})}(\mathbf{u}, \dots, \mathbf{u}), \quad \mathbf{u}^{(new)} = \mathbf{v}/\|\mathbf{v}\|,$$

the algorithm is no longer guaranteed to converge (it does if the tensor order is even and the underlying function is convex)

- ▶ *The shifted symmetric HOPM method⁸ alleviates this problem and enables convergence to other eigenvalues by adding a shift so as to minimize $\mathbf{f}^{(\mathcal{T})}(\mathbf{u}) + \alpha(\mathbf{u}^T \mathbf{u})^{d/2}$ for order d tensor \mathcal{T} , yielding to updates such as*

$$\mathbf{v} = \mathbf{f}^{(\mathcal{T})}(\mathbf{u}) + \alpha \mathbf{u}, \quad \mathbf{u}^{(new)} = \mathbf{v}/\|\mathbf{v}\|,$$

⁸T.G. Kolda and J.R. Mayo, "Shifted Power Method for Computing Tensor Eigenpairs", 2011

Perron-Frobenius Theorem for Tensor Eigenvalues

- ▶ The Perron-Frobenius theorem states that positive matrices have a unique real eigenvalue and the associated eigenvector is positive
 - ▶ *Can be extended to nonnegative matrices so long as matrix is not reducible, i.e., cannot be put into the form*

$$PAP^{-1} = \begin{bmatrix} E & F \\ \mathbf{0} & G \end{bmatrix}$$

where P is a permutation matrix and G has at least 1 row

- ▶ *This theorem is prominent in the study of nonsymmetric matrices*
- ▶ *Its applications include analysis of stochastic processes and algebraic graph theory*
- ▶ Tensor eigenvalues satisfy a generalized Perron-Frobenius theorem
 - ▶ *If tensor is positive, the eigenvector with the largest eigenvalue is positive*
 - ▶ *A nonnegative order d tensor is irreducible if there is no d -dimensional blocking into 2^d blocks that yields an off-diagonal zero block*
 - ▶ *For further properties, see LH Lim, “Singular Values and Eigenvalues of Tensors: A Variational Approach”, 2005 and Q Yang, Y Yang, “Further results for Perron–Frobenius theorem for nonnegative tensors II”, 2011*

Tensor Eigenvalues and Hypergraphs

- ▶ Matrix eigenvalues are prominent in algebraic graph theory
 - ▶ *For an unweighted graph we typically consider a binary adjacency matrix A or the Laplacian matrix $D - A$ where D is a diagonal degree matrix*
 - ▶ *The eigenvector with the second smallest eigenvalue can be used to find a partitioning of vertices with a provably small cut value*
 - ▶ *Clustering can be done via constrained low-rank approximations methods*
- ▶ Tensor eigenvalues can be used to understand partitioning/clustering properties of uniform hypergraphs⁹
 - ▶ *A uniform hypergraph $H = (V, E)$ is described by a set of vertices V and a set of hyperedges E , each of which is a subset of r vertices in V*
 - ▶ *Each hyperedge $(v_i, v_j, v_k) \in E$ may be associated with a tensor entry t_{ijk}*
 - ▶ *Laplacian-like choice of t_{ijk} yields symmetric and semidefinite tensor*
 - ▶ *The tensor must have a zero eigenvalue and the multiplicity of the zero eigenvalue is the number of components in the hypergraph*
 - ▶ *The second smallest eigenvalue lower bounds the minimum cut of H*

⁹J. Chang, Y. Chen, L. Qi, H. Yan, "Hypergraph Clustering Using a New Laplacian Tensor with Applications in Image Processing", 2019