



Matrix product state decomposition in machine learning and signal processing

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Certificate of Original Authorship

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Author's Publications

The contents of this thesis are based on the following papers that have been published, accepted, or submitted to peer-reviewed journals and conferences.

Journal papers

- [J1] Ho N. Phien, Johann A. Bengua, Hoang D. Tuan, Philippe Corboz, and Román Orús. Infinite projected entangled pair states algorithm improved: Fast full update and gauge fixing. *Phys. Rev. B*, 92:035142, July 2015.
- [J2] Johann A. Bengua, Ho N. Phien, Hoang D. Tuan, and Minh N. Do. Efficient tensor completion for color image and video recovery: Low-rank tensor train, *IEEE Transactions on Image Processing*, Accepted, August 2016.
- [J3] Johann A. Bengua, Ho N. Phien, Hoang D. Tuan, and Minh N. Do. Matrix Product State for Higher-Order Tensor Compression and Classification. *IEEE Transactions on Signal Processing*, Resubmitted, June 2016.
- [J4] Johann A. Bengua, Hoang D. Tuan, Trung Q. Duong and H. Vincent Poor. Joint Sensor and Relay Power Control in Tracking Gaussian Mixture Targets by Wireless Sensor Networks, *IEEE Transactions on Signal Processing*, Submitted, July 2016.

Conference papers

- [C1] Johann A. Bengua, Ho N. Phien and Hoang D. Tuan. Optimal Feature Extraction and Classification of Tensors via Matrix Product State Decomposition, *Proceedings of the 2015 IEEE International Congress on Big Data*, pp. 669-672, New York, NY, 2015.

- [C2] Johann A. Bengua, Hoang D. Tuan, Ho N. Phien and Ha H. Kha. Two-hop Power-Relaying for Linear Wireless Sensor Networks, *Proceedings of the 2016 IEEE Sixth International Conference on Communications and Electronics*, pp. 1-5, Ha Long, Vietnam, 2016.
- [C3] Johann A. Bengua, Hoang D. Tuan, Ho N. Phien and Minh N. Do. Concatenated image completion via tensor augmentation and completion, *10th International Conference on Signal Processing and Communication Systems*, Submitted, July 2016.

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List of Abbreviations

MPS	Matrix product state
TT	Tensor train
CP	Canonical/Parallel factors
TD	Tucker decomposition
PARAFAC	Parallel factors
SiLRTC	Simple low-rank tensor completion
SiLRTC-TT	Simple low-rank tensor completion via tensor train
TMac	Tensor completion by parallel matrix factorization
TMac-TT	Parallel matrix factorization via tensor train
KA	Ket augmentation
ICTAC	Concatenated image completion via tensor augmentation and completion
TTPCA	Principal component analysis via tensor train
HOSVD	Higher-order singular value decomposition
HOOI	Higher-order orthogonal iteration
MPCA	Multilinear principal component analysis
FBCP	Fully Bayesian CP Factorization
STDC	Simultaneous tensor decomposition and completion
LRTC	Low-rank tensor completion
LRMC	Low-rank matrix completion
SVD	Singular value decomposition
ALS	Alternating least squares
PCA	Principal component analysis
LDA	Linear discriminant analysis
KNN	K-nearest neighbours

SPC-QV	Smooth PARAFAC tensor completion with quadratic variation
R-UMLDA	Uncorrelated multilinear discriminant analysis with regularization
WSN	Wireless sensor network
LSN	Linear sensor network
NSN	Nonlinear sensor network
GMM	Gaussian mixture model
MSE	Mean square error
MMSE	Minimum mean square error

Contents

List of Figures	xi
List of Tables	xvi
1 Introduction	1
2 Background	10
2.1 Introduction to tensors	10
2.1.1 Notation and preliminaries	10
2.1.2 Matricization	12
2.1.3 Tensor multiplication: the n -Mode matrix product	12
2.1.4 Matrix and tensor norms	13
2.2 Tucker decomposition	13
2.3 Matrix product state decomposition	14
2.3.1 MPS formulations	15
2.3.2 Left-canonical MPS	17

2.3.3	Right-canonical MPS	17
2.3.4	Mixed-canonical MPS	20
2.3.5	Vidal’s decomposition	21
2.4	Measures of entropy	23
2.4.1	Schmidt decomposition	23
2.4.2	The von Neumann entropy	24
3	Matrix product states for tensor-based machine learning	27
3.1	MPS decomposition vs TD decomposition in tensor compression .	30
3.2	Tailored MPS for tensor compression	34
3.2.1	Adaptive bond dimension control in MPS	34
3.2.2	Tensor mode pre-permutation and pre-positioning mode K for MPS	38
3.2.3	Complexity analysis	39
3.2.4	MPS-based tensor object classification	40
3.3	Experimental results	41
3.3.1	Parameter selection	41
3.3.2	Tensor object classification	42
3.3.3	Training time benchmark	51
3.4	Conclusion	53

4	Matrix product states for tensor completion	54
4.1	Background of tensor completion	54
4.2	A new approach via TT rank	55
4.3	Matrix and tensor completion	57
4.3.1	Conventional tensor completion	57
4.3.2	Tensor completion by TT rank optimization	59
4.4	Proposed Algorithms	60
4.4.1	SiLRTC-TT	61
4.4.2	TMac-TT	62
4.4.3	Computational complexity of algorithms	63
4.5	Tensor augmentation	64
4.6	Tensor completion simulations	66
4.6.1	Initial parameters	67
4.6.2	Synthetic data completion	68
4.6.3	Image completion	76
4.6.4	Video completion with ket augmentation	78
4.7	Image concatenation for colour image completion	82
4.7.1	Modified KA	83
4.7.2	A concatenated image completion framework	84
4.7.3	Image recovery experiments	86

4.8	Conclusion	90
5	Wireless sensor networks	91
5.1	Background	91
5.2	Mathematical preliminaries	93
5.3	Fundamental matrix inequalities for GMM	93
5.4	Joint GMM relayed equations	98
5.4.1	One-hop communication	106
5.5	Applications to static target localization	107
5.5.1	Linear sensor networks	108
5.5.2	Nonlinear sensor networks	110
5.6	Dynamic target tracking by WSN	113
5.6.1	Linear Sensor Networks	116
5.6.2	Nonlinear Sensor Networks	119
5.6.3	LSN for nonlinear dynamics	122
5.7	Conclusion	124
6	Summary and outlook	126
6.1	Thesis summary	126
6.2	Future Outlook	128
	Bibliography	129

List of Figures

2.1	Tensor graphical representation.	11
2.2	The n -Mode matrix product.	13
2.3	The Tucker decomposition.	14
2.4	The matrix product state decomposition.	15
2.5	The left-canonical matrix product state.	18
2.6	The right-canonical matrix product state.	19
2.7	MPS based on Vidal's decomposition.	21
2.8	Vidal decomposition with right- and left-canonical forms	23
3.1	Modification of ten objects in the training set of COIL-100 are shown after applying MPS and HOOI corresponding to $\epsilon = 0.9$ and 0.65 to compress tensor objects.	43
3.2	Error bar plots of CSR versus thresholding rate ϵ for different H/O ratios.	44
3.3	The gait silhouette sequence for a third-order tensor.	49
3.4	COIL-100 training time comparison.	52

3.5	EYFB training time comparison.	52
3.6	BCI Subject 1 training time comparison.	52
3.7	GAIT Probe A training time comparison.	53
4.1	A structured block addressing procedure to cast an image into a higher-order tensor. (a) Example for an image of size $2 \times 2 \times 3$ represented by (4.22). (b) Illustration for an image of size $2^2 \times 2^2 \times 3$ represented by (4.23).	66
4.2	The RSE comparison when applying different LRTC algorithms to synthetic random tensors of low TT rank. Simulation results are shown for different tensor dimensions, 4D, 5D, 6D and 7D.	70
4.3	Phase diagrams for low TT rank tensor completion when applying different algorithms to a 5D tensor.	71
4.4	Recover the Peppers image with 90% of missing entries using different algorithms. Top row from left to right: the original image and its copy with 90% of missing entries. Second and third rows represent the recovery results of third-order (no order augmentation) and ninth-order tensors (KA augmentation), using different algorithms: STDC (only on second row), FBCP, ALS, SiLRTC-TT, SiLRTC, TMac, TMac-TT, SiLRTC-Square and TMac-Square from the left to the right, respectively. The Tucker-based SiLRTC and TMac perform considerably worse when using KA because they are based on an unbalanced matricization scheme, which is unable to take the full advantage of KA.	72
4.5	Phase diagrams for low Tucker rank tensor completion when applying different algorithms to a 5D tensor.	73

4.6	Recover the Lena image with 90% of missing entries using different algorithms. Top row from left to right: the original image and its copy with 90% of missing entries. Second and third rows represent the recovery results of third-order (no order augmentation) and ninth-order tensors (KA augmentation), using different algorithms: STDC (only on second row), FBCP, ALS, SiLRTC-TT, SiLRTC, TMac, TMac-TT, SiLRTC-Square and TMac-Square from the left to the right, respectively.	73
4.7	Recover the House image with missing entries described by the white letters using different algorithms. Top row from left to right: the original image and its copy with white letters. Second and third rows represent the recovery results of third-order (no order augmentation) and ninth-order tensors (KA augmentation), using different algorithms: STDC (only on second row), FBCP, ALS, SiLRTC-TT, SiLRTC, TMac, TMac-TT, SiLRTC-Square and TMac-Square from the left to the right, respectively. .	74
4.8	The first frame of the bus video.	74
4.9	The first frame of the city video.	75
4.10	Bus video sequence tensor for the combined rows 20000:20700. . .	75
4.11	City video sequence tensor for the combined rows 20000:20700. . .	75
4.12	Performance comparison between different tensor completion algorithms based on the RSE vs the missing rate when applied to the Peppers image. (a) Original tensor (no order augmentation). (b) Augmented tensor using KA scheme.	76

4.13	Performance comparison between different tensor completion algorithms based on the RSE vs the missing rate when applied to the Lena image. (a) Original tensor (no order augmentation). (b) Augmented tensor using KA scheme.	78
4.14	The 7th, 21st, 33rd and 70th frames (from left to right column) in the NYC video, with each row (from top to bottom) representing the original frames, original frames with 95% missing entries, TMac, TMac-TT, TMac-Square, ALS and FBCP.	79
4.15	The 7th, 21st, 33rd and 70th frames (from left to right column) in the bus video, with each row (from top to bottom) representing the original frames, original frames with 95% missing entries, TMac, TMac-TT, TMac-Square, ALS and FBCP.	80
4.16	Completed Lena image using KA+TMac-TT that previously had 90% missing entries.	83
4.17	An example of a third-order concatenated tensor \mathcal{X}_{vst} of the Lena image.	85
4.18	Recovery of the Lena image for 90% missing entries and 80% missing entries. Top row from left to right: the original image, the original image with 90% missing entries, and the subsequent recovery results for ICTAC, KA+TMac-TT and SPC-QV. Similarly for the bottom row from left to right: the original image with 80% missing entries, then recovery results for ICTAC, KA+TMac-TT and SPC-QV.	87

4.19	Recovery of the Peppers image for 90% missing entries and 80% missing entries. Top row from left to right: the original image, the original image with 90% missing entries, and the subsequent recovery results for ICTAC, KA+TMac-TT and SPC-QV. Similarly for the bottom row from left to right: the original image with 80% missing entries, then recovery results for ICTAC, KA+TMac-TT and SPC-QV.	89
5.1	System model	100
5.2	Normalized MSE of LSN by different power schemes	110
5.3	The function $\varphi(\alpha^{(\kappa)}, \beta^{(\kappa)})$ for power allocation at each iteration κ	111
5.4	The MSE calculated for each estimated target $\tilde{\mathbf{X}}^{(\kappa)}$ at iteration κ	111
5.5	Normalized MSE Performance of NSN by different power schemes.	113
5.6	Path of a constant velocity target and the estimated tracks.	118
5.7	Comparison of MSE performance for the x-coordinate.	118
5.8	Comparison of MSE performance for the y-coordinate.	119
5.9	Path of a maneuvering target and the estimated tracks.	121
5.10	Comparison of MSE performance for the x-coordinate.	121
5.11	Comparison of MSE performance for the y-coordinate.	122
5.12	The true and estimated trajectory of the state \mathbf{x}_k	124
5.13	Comparison of MSE at each time step.	125

List of Tables

3.1	COIL-100 classification results. The best CSR corresponding to different H/O ratios obtained by MPS and HOOI.	43
3.2	EYFB classification results	45
3.3	BCI Jiaotong classification results	47
3.4	Seven experiments in the USF GAIT dataset	48
3.5	GAIT classification results	50
4.1	MPS advantages and disadvantages.	56
4.2	SiLRTC-TT	62
4.3	TMac-TT	64
4.4	Computational complexity of algorithms for one iteration.	64
4.5	RSE and SSIM tensor completion results for 95%, 90% and 70% missing entries from the NYC video.	81
4.6	RSE and SSIM tensor completion results for 95%, 90% and 70% missing entries from the bus video.	82
5.1	Average iterations of two algorithms for LSN.	110

5.2	Average iterations of two algorithms in NSN.	113
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Abstract

There has been a surge of interest in the study of multidimensional arrays, known as tensors. This is due to the fact that many real-world datasets can be represented as tensors. For example, colour images are naturally third-order tensors, which include two indices (or modes) for their spatial index, and one mode for colour. Also, a colour video is a fourth-order tensor comprised of frames, which are colour images, and an additional temporal index. Traditional tools for matrix analysis does not generalise so well in tensor analysis. The main issue is that tensors prescribe a natural structure, which is destroyed when they are vectorised. Many mathematical techniques such as principal component analysis (PCA) or linear discriminant analysis (LDA) used extensively in machine learning rely on vectorised samples of data. Additionally, since tensors may often be large in dimensionality and size, vectorising these samples and applying them to PCA or LDA may not lead to the most efficient results, and the computational time of the algorithms can increase significantly. This problem is known as the so-called curse of dimensionality.

Tensor decompositions and their interesting properties are needed to circumvent this problem. The Tucker (TD) or CANDECOMP/PARAFAC (CP) decompositions have been predominantly used for tensor-based machine learning and signal processing. Both utilise common factor matrices and a core tensor, which retains the dimensionality of the original tensor. A main problem with these type of decompositions is that they essentially rely on an unbalanced matricization scheme, which potentially converts a tensor to a highly unbalanced matrix, where the row size is attributed to always one mode and the column size is the product of the remaining modes. This method is not optimal for problems that rely on retaining as much correlations within the data, which is very important for tensor-based machine learning and signal processing.

In this thesis, we are interested in utilising the matrix product state (MPS) decomposition. MPS has the property that it can retain much of the correlations

within a tensor because it is based on a balanced matricization scheme, which consists of permutations of matrix sizes that can investigate the different correlations amongst all modes of a tensor. Several new algorithms are proposed for tensor object classification, which demonstrate an MPS-based approach as an efficient method against other tensor-based approaches. Additionally, new methods for colour image and video completion are introduced, which outperform the current state-of-the-art tensor completion algorithms.