# Tensors and Optimization 

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## Reducing MAX- $r$-CSP to Tensor Optimization

- MAX-3-SAT: Clause: $\left(\bar{x}_{i}+x_{j}+x_{k}\right)$. Given a list of 3-clauses on $n$ variables, find the assignment maximizing the number of clauses satisfied.


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- Can be done for all MAX-r-CSP problems. (Get $2^{r} r$-tensors. But for this talk, $r=3$.) Goodbye MAX-CSP. Only Tensor Optimization.


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- Planted Dense sub-graph problems.


## Tensor Optimization - What norms?

- Problem: Maximize $\sum_{i j k} A_{i j k} y_{i} y_{j} y_{k}$, where, there are some constraints of the form $y_{i} \in\{0,1\}$ and $y_{i}=1-y_{j}$.


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- Suppose we can approximate $A$ by a "simpler to optimize" (low rank) tensor $B$ so that

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- Moral of this: Enough to ensue that $A$ is well approximated by $B$ in spectral norm.


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- Proof: Start with $B=0$. If Lemma not already satisfied, there are $x, y, z$ such that $|(A-B)(x, y, z)| \geq \varepsilon\|A\|_{F}$. Take $c x \otimes y \otimes z$ as the next rank 1 tensor to subtract... [Greedy. Imitation of SVD.]


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- No Free Lunch: Cannot put $\|\cdot\|_{F}$ in Ihs or $\|\cdot\|$ on rhs.


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( Length squared sampling works ! [Stated here without proof.]
(9) This gives us many candidate $x$ 's. How do we check which one is good? For each $x$, recursively solve the matrix problem (SVD!) to determine its value!

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- Treat $\sum_{(j, k) \in S} A_{i j k} y_{j} z_{k}$ as an estimate of $\sum_{\text {all }(j, k)} A_{i j k} y_{j} z_{k}$.


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- But all MAX-CSP problems can be easily solved with error at most $O(m)$.
- So, no use unless $m \in \Omega\left(n^{2}\right)$. Dense. Similar argument for higher $r$.


## Generalizing Metrics, Dense problems

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- Dense matrices, Metrics (triangle inequality), powers of metrics all are core-dense!
- Theorem PTAS's for all core-dense MAX-r-CSP's.


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- Frieze, Jerrum, K.,: If $E\left(x_{i}\right)=0$ and $x_{i}$ are 4-way independent and $R$ is a orthonormal transformation, the local maxima of $F(u)=E\left[\left(u^{T} R x\right)^{4}\right]$ over $|u|=1$ are precisely the rows of $R^{-1}$ corresponding to $i$ with $E\left(x_{i}^{4}\right)>3$. Yields an algorithm for ICA. Moral Some tensors are nice and we can do the maximization.


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- $x_{1}, x_{2}, \ldots, x_{n}$ (dependent) r.v.s. with $E x_{i}=0$.
- $A_{i j}=E\left(x_{i} x_{j}\right)$ - Variance-Covariance matrix.
- $A_{i j k}=E\left(x_{i} x_{j} x_{k}\right)$ - third moments tensor. So, $E\left((u \cdot x)^{3}\right)=A(u, u, u)$.
- Frieze, Jerrum, K.,: If $E\left(x_{i}\right)=0$ and $x_{i}$ are 4-way independent and $R$ is a orthonormal transformation, the local maxima of $F(u)=E\left[\left(u^{T} R x\right)^{4}\right]$ over $|u|=1$ are precisely the rows of $R^{-1}$ corresponding to $i$ with $E\left(x_{i}^{4}\right)>3$. Yields an algorithm for ICA. Moral Some tensors are nice and we can do the maximization.
- Ananathkumar, Hsu, Kakade Third moment tensor used for Topic Modeling.


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- OPEN: Use Tensors for other Optimization Problems. Suppose we can find spectral norm of 3-tensors to within a factor of $1+\varepsilon$ for any constant $\varepsilon>0$. [Not ruled out by NP-harness proofs.] Can one beat the best approximation factor for say Max-Cut obtained by SDP (a quadratic method) ?

