

Scaling Algorithms & Det. Approx. of Capacity and BL Constant

Today

Scaling Problems

Scaling Algorithms

Approx. Perm & Capacity

Brascamp-Lieb Primer

Conclusion & More

Scaling Problems - Motivation

Why should anyone care?

- Communication Complexity: gen. Forster's sign-rank lower bounds
- Algorithms: det. approx. to Perm. non-neg. matrices & mixed volume
- Coding Theory: lower bounds on LCC's over $\mathbb R$
- Optimization: Brascamp-Lieb & moment polytopes, non. comm. Duality
- Operator Theory: Paulsen problem
- Quantum Information Theory: Entanglement distillation
- Functional Analysis: Brascamp-Lieb inequalities
- Algebraic Complexity: non-commutative PIT, asymptotic Kronecker
- Extremal combinatorics: quantitative gen. of Sylvester-Gallai thms, asymptotic slice-rank
- Many more (invariant theory, representation theory, opt. transport...)

Matrix Scaling

 $n \times n$ non-neg. matrix A is **doubly stochastic (DS)** if sum of rows/columns of A are equal to 1.

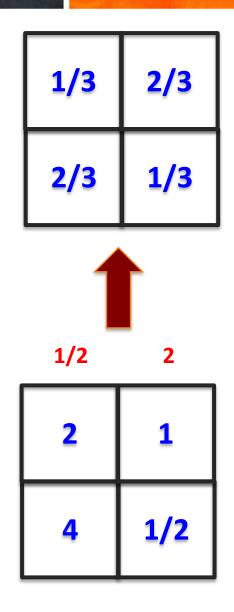
B is **scaling** of A if \exists positive $x_1, ..., x_n, y_1, ..., y_n$ such that $b_{ij} = x_i a_{ij} y_j$.

 \boldsymbol{A} has DS scaling if there is DS scaling \boldsymbol{B} of \boldsymbol{A} .

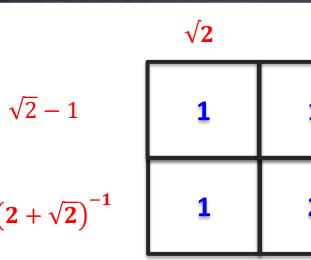
$$ds(A) = \sum_{i} (r_i - 1)^2 + \sum_{j} (c_j - 1)^2$$

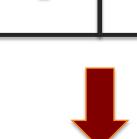
A has approx. DS scaling if $\forall \epsilon > 0$ there is scaling B_{ϵ} of A s.t. $ds(B_{\epsilon}) < \epsilon$.

- 1. When does A have approx. DS scaling?
- 2. Can we find it efficiently?



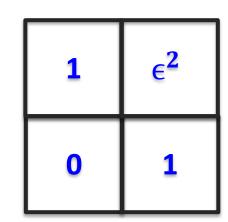
Matrix Scaling – examples (alg. & geom.)





$$2 - \sqrt{2}$$
 $\sqrt{2} - 1$ $\sqrt{2} - 1$ $2 - \sqrt{2}$

	1/€	ϵ
ϵ	1	1
1/ ϵ	0	1



Matrix Scaling – Algorithm S

Problem: $A \in M_n(\mathbb{R}_{\geq 0})$, $\epsilon > 0$, is there ϵ -scaling to DS? If yes, find it.

Algorithm S [Kruithof'37, ..., Sinkhorn'64]:

Repeat k times:

- 1. Normalize rows of A (make row sums equal)
- 2. Normalize columns of A (make col sums equal)

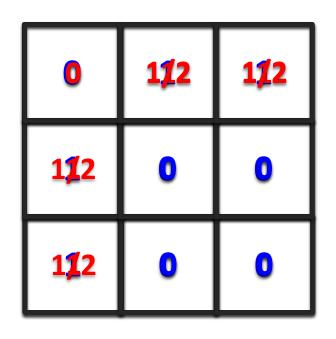
If at any point $ds(A) < \epsilon$, output the scaling so far.

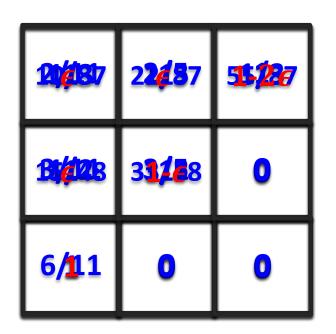
Else, output: **no scaling.**

Questions:

- Are we making progress at all?
- How do we know when to stop? (Which k?)
- Is there $\epsilon_0 > 0$ s.t. if $ds(A) < \epsilon_0$ can get DS for any $\epsilon > 0$?

Algorithm S – Two Examples





Question: How can we distinguish between these two cases?

Observation: In first example, have no matchings (and Hall blocker).

Are these the only bad cases?

Algorithm S – Analysis [LSW'00]

Algorithm S:

Repeat k times:

- 1. Normalize rows of *A*
- 2. Normalize columns of *A*

If at any point $ds(A) \leq \epsilon$, output the scaling so far.

Else, output: no scaling.

Analysis [LSW'00]:

- 1. $Per(A) > 0 \Rightarrow Per(A) > v^{-n}$
- 2. $ds(A) > \epsilon \Rightarrow Per(A)$ grows by $exp(O(\epsilon))$ after normalization
- 3. $Per(A) \leq 1$ for any normalized matrix

Within $\mathbf{k} = poly(n/\epsilon)$ iterations we will get our scaling!

 $\operatorname{Per}(A) > 0 \Leftrightarrow A$ has matching (also no Hall blocker), so correct.

Bounding ϵ_0

 $Per(A) = 0 \Leftrightarrow A$ has no matching (and a Hall blocker).

See board.

Quantum Operators – Definition

A quantum operator is any map $T: M_n(\mathbb{C}) \to M_n(\mathbb{C})$ given by $(A_1, ..., A_m)$ s.t.

$$T(X) = \sum_{1 \le i \le m} A_i X A_i^{\dagger}$$

Such maps take psd matrices to psd matrices.

Dual of $\mathbf{T}(\mathbf{X})$ is map $\mathbf{T}^*: \mathbf{M}_n(\mathbb{C}) \to \mathbf{M}_n(\mathbb{C})$ given by:

$$T^*(X) = \sum_{1 \le i \le m} A_i^{\dagger} X A_i$$

- Analog of scaling?
- Doubly stochastic?

Operator Scaling

A quantum operator $T: M_n(\mathbb{C}) \to M_n(\mathbb{C})$ is **doubly** stochastic (DS) if $T(I) = T^*(I) = I$.

Scaling of T(X) consists of $L, R \in GL_n(\mathbb{C})$ s.t.

$$(A_1, \ldots, A_m) \rightarrow (LA_1R, \ldots, LA_mR)$$

Distance to doubly-stochastic:

$$ds(T) \stackrel{\text{def}}{=} ||T(I) - I||_F^2 + ||T^*(I) - I||_F^2$$

T(X) has approx. DS scaling if $\forall \epsilon > 0$, \exists scaling L_{ϵ} , R_{ϵ} s.t. operator $T_{\epsilon}(X)$ given by $(L_{\epsilon}A_{1}R_{\epsilon},...,L_{\epsilon}A_{m}R_{\epsilon})$ has $ds(T_{\epsilon}) \leq \epsilon$.

- 1. When does $(A_1, ..., A_m)$ have approx. DS scaling?
- 2. Can we find it efficiently?

Generalizes Matrix Scaling

Take quantum operator

$$T_A=\ (\sqrt{a_{11}}\cdot E_{11},\sqrt{a_{12}}\cdot E_{12},...,\sqrt{a_{nn}}\cdot E_{nn})$$
 and dual

$$T_A^* = (\sqrt{a_{11}} \cdot E_{11}, \sqrt{a_{21}} \cdot E_{12}, \dots, \sqrt{a_{nn}} \cdot E_{nn})$$

$$T_A(I) = \sum a_{ij} E_{ij} E_{ij}^{\dagger} = \sum a_{ij} E_{ii} = diag(r_1, \dots, r_n)$$

$$T_A^*(I) = \sum a_{ji}E_{ij}E_{ij}^{\dagger} = \sum a_{ji}E_{ii} = diag(c_1, ..., c_n)$$

Distance to doubly-stochastic:

$$ds(T_A) \stackrel{\text{def}}{=} ||T(I) - I||_F^2 + ||T^*(I) - I||_F^2 = ds(A)$$

Operator Scaling – Algorithm G

Problem: operator $\mathbf{T}=(A_1,\ldots,A_m)$, $\epsilon>0$, can T be ϵ -scaled to double stochastic? If yes, find scaling.

Algorithm G [Gurvits' 04]:

Repeat k times:

- 1. Left normalize T(X), i.e., $(A_1, \ldots, A_m) \leftarrow (LA_1, \ldots, LA_m)$ s.t. T(I) = I.
- 2. Right normalize $\mathbf{T}(\mathbf{X})$, i.e., $(A_1, \dots, A_m) \leftarrow (A_1R, \dots, A_mR)$ s.t. $T^*(I) = I$.

If at any point $ds(T) \le \epsilon$, output the current scaling. Else output **no scaling**.

Which k should we choose?



Algorithm G – Analysis

Algorithm G:

Repeat k times:

- 1. Left normalize: $(A_1, ..., A_m) \leftarrow (RA_1, ..., RA_m)$ s.t. T(I) = I.
- 2. Right normalize: $(A_1, ..., A_m) \leftarrow (A_1C, ..., A_mC)$ s.t. $T^*(I) = I$.

If at any point $ds(T) \leq \epsilon$, output current scaling.

Else output **no scaling**.

Potential Function (Capacity) [Gur'04]:

$$cap(T) = inf \left\{ \frac{det(T(X))}{det(X)} : X > 0 \right\}.$$

Analysis [Gur'04, GGOW'15]:

- 1. $cap(T) > 0 \Rightarrow cap(T) > e^{-poly(n)}$ (GGOW'15)
- 2. $\operatorname{ds}(T) > \epsilon \Rightarrow \operatorname{cap}(T)$ grows by $\exp(O(\epsilon))$ after normalization
- 3. $cap(T) \le 1$ for normalized operators.

When can we scale?

Matrix scaling ⇔ there was no Hall blocker. Analog in this case?

Definition [Gur'05]: $(A_1, ..., A_m)$ rank non-decreasing (RND) iff for all $V \subseteq \mathbb{C}^n$

$$dim\left(\bigcup_{i}A_{i}V\right)\geq dim(V)$$

Theorem [Gur'05]:
$$\mathbf{T}=(A_1,\dots,A_m)$$
 then
$$cap(T)>\mathbf{0}\Leftrightarrow (A_1,\dots,A_m) \text{ RND}$$

Observation: $(A_1, ..., A_m)$ rank decreasing \Leftrightarrow in some

basis they have a common Hall Blocker!

Lower Bound on Capacity

Reminder:

$$T(X) = \sum_{i} A_{i}XA_{i}^{\dagger}$$
 $cap(T) = inf\{det(T(X)): X > 0, det(X) = 1\}.$

Want to prove that:

$$cap(T) > 0 \Rightarrow cap(T) > e^{-poly(n)}$$

Basic case of RND: A_1 is an invertible matrix.

$$T(X) \geqslant A_1 X A_1^{\dagger} \Rightarrow det(T(X)) \geq det(A_1 X A_1^{\dagger})$$

 $det(X) = 1 \Rightarrow det(A_1 X A_1^{\dagger}) = det(A_1)^2 \geq 1$

Lower Bound on Capacity

Next basic case: A_1, \dots, A_m span an invertible matrix.

Easy Lemma I: for any unitary matrix $B \in \mathbb{C}^{m \times m}$, let

$$C_i = \sum_j b_{ij} A_j$$
 and $T_B(X) = \sum_i C_i X C_i^\dagger.$ Then $T_B(X) = T(X).$

 A_1,\ldots,A_m span an invertible matrix, then \exists unitary $B\in\mathbb{C}^{m imes m}$

with $b_{1j} \in \mathbb{Q}$ ($b_{1j} = p_j/q$, q small) s.t. $C_1 = \sum_j b_{1j} A_j$ invertible.

$$T(X) = T_B(X) \geq C_1 X C_1^{\dagger} \Rightarrow det(T(X)) \geq det(C_1 X C_1^{\dagger})$$

$$det(X) = 1 \Rightarrow det(C_1XC_1^{\dagger}) = det(C_1)^2 \ge \frac{1}{q^{2n}}$$

Lower Bound on Capacity

General case: T(X) rank non-decreasing

Definition: If
$$T_1:M_{n_1}(\mathbb{C}) \to M_{n_1}(\mathbb{C})$$
, $T_2:M_{n_2}(\mathbb{C}) \to M_{n_2}(\mathbb{C})$

given by $T_i(X) = \sum_j A_{ij} X A_{ij}^{\dagger}$, define

$$T_{12} \stackrel{ ext{def}}{=} T_1 \otimes T_2: M_{n_1n_2}(\mathbb{C}) o M_{n_1n_2}(\mathbb{C})$$
 as

$$T_{12}(Y) = \sum B_{ij} X B_{ij}^{\dagger}$$

Where $B_{ij} = A_{1i} \otimes A_{2j}$.

Easy Lemma II:

$$cap(T_{12}) \leq cap(T_1)^{n_2} cap(T_2)^{n_1}$$
.

To get good lower bound on capacity, it is enough to find an operator $T': M_d(\mathbb{C}) \to M_d(\mathbb{C})$ with $d = e^{poly(n)}$ such that $T \otimes T'$ has an invertible matrix in their span.

Invariant Theory for analysis

Invariant Theory:

Group
$$G=\mathbb{SL}_n(\mathbb{C})^2$$
 acts on (A_1,\ldots,A_m) by L-R multiplication: $(A_1,\ldots,A_m) \to (LA_1R,\ldots,LA_mR)$

Null-cone Problem: given $(A_1, ..., A_m)$, is there sequence of scalings (L_t, R_t) such that

$$\lim_{t\to\infty}(L_tA_1R_t,\ldots,L_tA_mR_t)=(\mathbf{0},\ldots,\mathbf{0})?$$

Invariant Theory [DW'00, DZ'01, SdB'01, ANS'10]:

$$(A_1,\ldots,A_m)$$
 in Null Cone $\Leftrightarrow (A_1,\ldots,A_m)$ RND $\Leftrightarrow det(\sum_i A_i \otimes B_i) = \mathbf{0} \ \forall \ B_i \in \mathcal{M}_d(\mathbb{C}), orall \ d$

[Derksen'01]: Enough to take $d \leq 2^{n^2}$.

Pulling things together (in a nutshell)

$$cap(T) = \mathbf{0} \Leftrightarrow (A_1, ..., A_m) \text{ RND} \ \Leftrightarrow (A_1, ..., A_m) \text{ in Nullcone} \ \Leftrightarrow det(\sum_i A_i \otimes B_i) = \mathbf{0} \ \forall \ B_i \in \mathcal{M}_d(\mathbb{C}), d \leq 2^{n^2}$$

Lemma 1: T_1 given by (A_1,\ldots,A_m) , T_2 given by (B_1,\ldots,B_m) and T given by $(A_1\otimes B_1,A_1\otimes B_2,\ldots,A_m\otimes B_m)$ then $cap(T)\leq cap(T_1)^{d_2}cap(T_2)^{d_1}$

Lemma 2: T given by $(C_1, ..., C_m)$ s.t. $(C_1, ..., C_m)$ span invertible matrix then

$$cap(T) \geq 2^{-n \cdot polylog(n)}$$

Theorem: T given by (A_1,\ldots,A_m) s.t. cap(T)>0 then $cap(T)\geq 2^{-n^2\cdot polylog(n)}$

Approximating Capacity

Algorithm G can easily be modified to approximate Capacity within $(1 + \epsilon)$ -multiplicative factor.

$$cap(T) = inf\left\{\frac{det(T(X))}{det(X)}: X > 0\right\}$$

- Keep track of scalings
- $ds(T) \le \epsilon \Rightarrow 1 \ge cap(T) \ge (1 \sqrt{n\epsilon})^n$
- $cap(T) = \prod(det.of\ scalings) \cdot cap(T_0)$

BL inequalities – [BL'76, Lieb'90]

- BL Datum:
 - Matrices $B_i : \mathbb{R}^n \to \mathbb{R}^{n_i}$
 - Numbers $p_1, p_2, \dots, p_m > 0$
- Functional Inequality: for all integrable functions f_i :

$$\mathbb{R}^{n_i} \to \mathbb{R}_{\geq 0}$$

$$\int_{x\in\mathbb{R}^n} \prod_{i=1}^m f_i(B_i(x)) dx \leq C \cdot \prod_{i=1}^m \|f_i\|_{\frac{1}{p_i}}$$

For which constant C does this inequality hold, if at all? I.e., how do we prove inequalities?

Example: Cauchy-Schwarz Inequality

• For all integrable functions $f_i: \mathbb{R}^n \to \mathbb{R}_{\geq 0}$,

$$\int f_1(x)f_2(x) dx \le ||f_1||_2 ||f_2||_2$$

$$||f||_2 = \left(\int f(x)^2 dx\right)^{\frac{1}{2}}$$

Example: Hölder's Inequality

• If $\sum_{i=1}^{m} p_i = 1$.

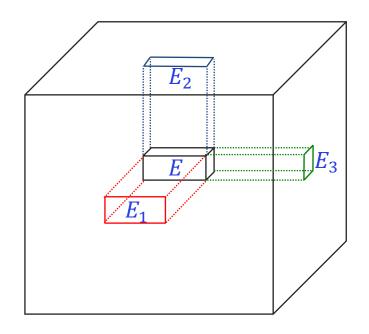
$$\int \prod_{i=1}^{m} f_i(x) \, dx \le \prod_{i=1}^{m} ||f_i||_{\frac{1}{p_i}}$$

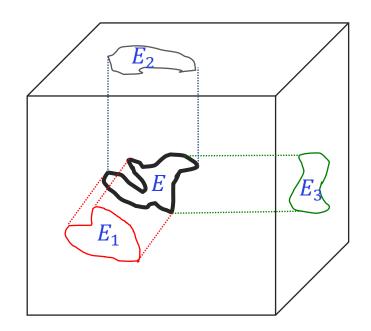
$$||f_i||_{\frac{1}{p_i}} = \left(\int f_i(x)^{\frac{1}{p_i}} dx\right)^{p_i}$$

Example: Loomis-Whitney Inequality

- Geometric inequality:
- Let $E \subset \mathbb{R}^3$ be a body.
- Let π_j denote the projection onto the coordinates $\{1,2,3\}\setminus\{j\}$ and $E_j=\pi_j(E)$.
- Then $Vol(E) \leq \sqrt{Vol(E_1) \cdot Vol(E_2) \cdot Vol(E_3)}$.

Example: Loomis-Whitney Inequality





 $Vol(E) \le \sqrt{Vol(E_1) \cdot Vol(E_2) \cdot Vol(E_3)}$

Example: Loomis-Whitney Inequality

• Functional inequality: Let π_j denote the projection onto the coordinates $\{1,2,3\}\setminus\{j\}$.

$$\int_{\mathbb{R}^3} \prod_{i=1}^3 f_i(\pi_i(x)) \ dx \le \prod_{i=1}^3 ||f_i||_2$$

$$||f||_2 = \left(\int_{\mathbb{R}^2} f(x)^2 dx\right)^{\frac{1}{2}}$$

Example: Shearer's Lemma

• Let $S_1, ..., S_m \subseteq [n]$ s.t. each $i \in [n]$ appears in exactly k sets.

$$\int_{\mathbb{R}^n} \prod_{i=1}^m f_i(x_{S_i}) \ dx \le \prod_{i=1}^m ||f_i||_k$$

- Loomis-Whitney special case when n=3 and k=2.
- Equivalent entropy version [CCE'08, LCCV'16] and discrete analogue [CDKSY'15]

BL inequalities

- A BL datum (B, p) will be called feasible if the BL inequality holds with a finite constant.
- The optimal constant in the inequality will be called BL constant and denoted by BL(B, p).

$$\int_{\mathbb{R}^n} \prod_{i=1}^m f_i(B_i(x)) \ dx \leq \mathrm{BL}(B,p) \ \prod_{i=1}^m ||f_i||_{\frac{1}{p_i}}$$

Lieb's Theorem [Lieb'90]

Maximizers are Gaussians

$$\int_{\mathbb{R}^{n_i}} \exp(-\pi y^T A_i y) \ dy = \frac{1}{\sqrt{\det(A_i)}}.$$

Hence

$$BL(\boldsymbol{B}, \boldsymbol{p})^{2} = \sup_{\substack{A_{1}, \dots, A_{m} \\ A_{i} > 0 \ n_{i} \times n_{i}}} \frac{\prod_{i=1}^{m} \det(A_{i})^{p_{i}}}{\det(\sum_{i=1}^{m} p_{i} B_{i}^{T} A_{i} B_{i})}$$

Looks an awful lot like capacity

BL Polytope [BCCT'05]

- $BL(B, p) < \infty$ iff the following hold:
- 1. $n = \sum_{i=1}^{m} p_i n_i$.
- 2. For all subspaces $V \subseteq \mathbb{R}^n$,

$$\dim(V) \leq \sum_{i=1}^{m} p_i \dim(B_i(V))$$

- Fix **B**. Let P_B set of p's that satisfy above conditions.
- Finitely many constraints, so $P_{\mathbf{B}}$ is a polytope.

Geometric BL Datum [Ball'89, Barthe'98]

- (B, p) is called geometric if it satisfies the following normalization conditions:
- 1. Projection: $B_i B_i^T = I_{n_i}$ for all i.
- 2. Isotropy: $\sum_{i=1}^{m} p_i B_i^T B_i = I_n.$
- If (B, p) geometric, then BL(B, p) = 1.
- Can we convert (efficiently) any feasible BL datum to the geometric case?

Scaling Algorithm

- Fixing projection: $B_i \leftarrow (B_i B_i^T)^{-1/2} B_i$.
- Fixing isotropy: $B_i \leftarrow B_i \left(\sum_{i=1}^m p_i B_i^T B_i\right)^{-1/2}$.
- Can we fix both? Fixing one might disturb the other.
- Keep fixing both alternately for a few steps. This works!

Repeat for $t = \text{poly}(n, b, d, 1/\epsilon)$ steps:

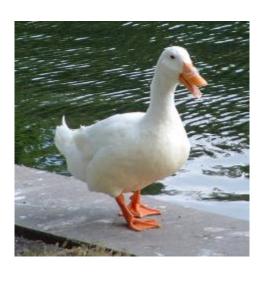
- 1. Fix projection;
- 2. Fix isotropy;
- 3. Output *feasible* if get close to geometric position

Output not feasible

How to analyze it?

Looks like a duck...







Analysis by reduction to operator scaling!

Computing Approx. of BL const. [GGOW'16]

- Reduction to operator scaling
 - Matrices $B_i: \mathbb{R}^n \to \mathbb{R}^{n_i}$
 - Numbers $p_i = \frac{c_i}{d}$, c_i , $d \in \mathbb{N}$

See board.

Approx. BL const. reduces to approx. capacity!

Open Questions

More applications of scaling problems?



 Can we obtain new inequalities that generalize capacity for non-abelian group actions?

- Van der Waerden for Operator scaling capacity? For general group actions?
- More BL-type inequalities for other quivers?

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Amazing workshop at the IAS!

Videos & materials online

https://www.math.ias.edu/ocit2018

Survey on all of this on arxiv & on EATCS complexity column! (link on my webpage)

Landscape

- [IQS'15] Algebraic algorithm for operator scaling
- [F'18] Generalized operator scaling to arbitrary marginals
- [GGOW'17] Computing Brascamp-Lieb constant
- [ALOW'17, AGLOW'18] Faster algorithms for matrix
 & operator scaling
- [BDWY'12, DGOS'18] Generalizations of Sylvester-Gallai thms
- [BGOWW'18] Generalization to tensor scaling
- [BFGOWW'18] Tensor scaling for arbitrary marginals
 - More representation theory and invariant theory
- [KLLR'18, HM'18] Solution to Paulsen Problem