

Tensor Completion via Functional Smooth Component Deflation

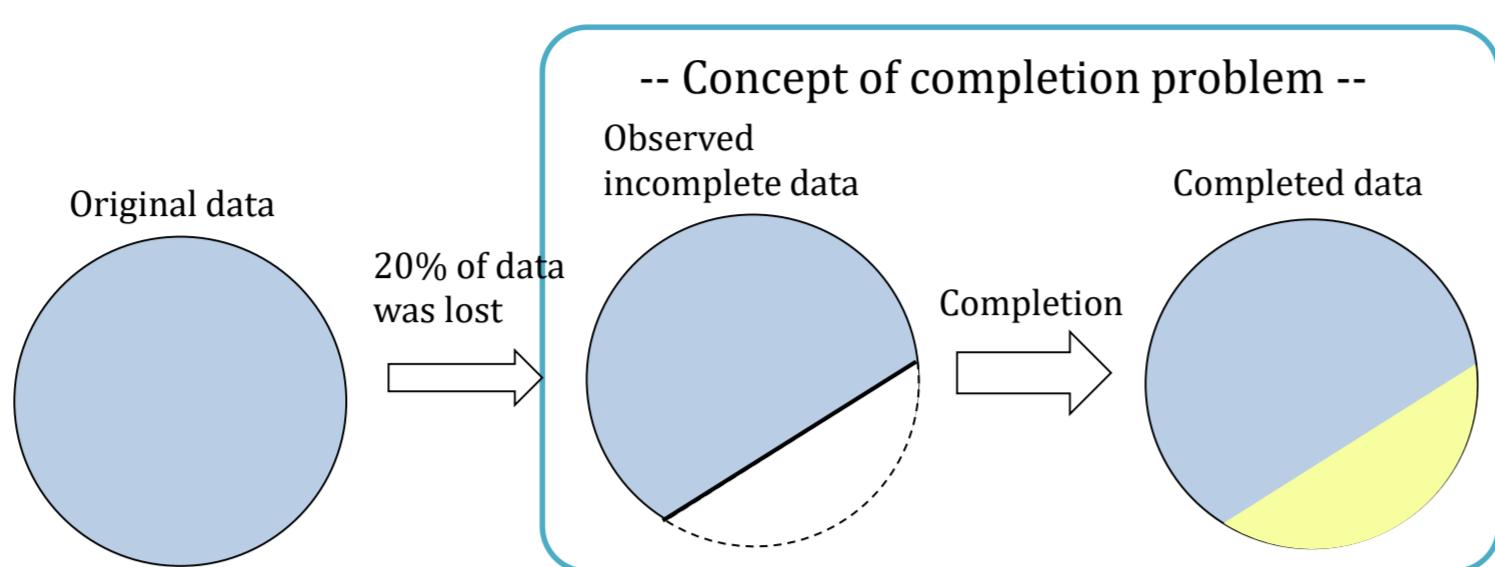
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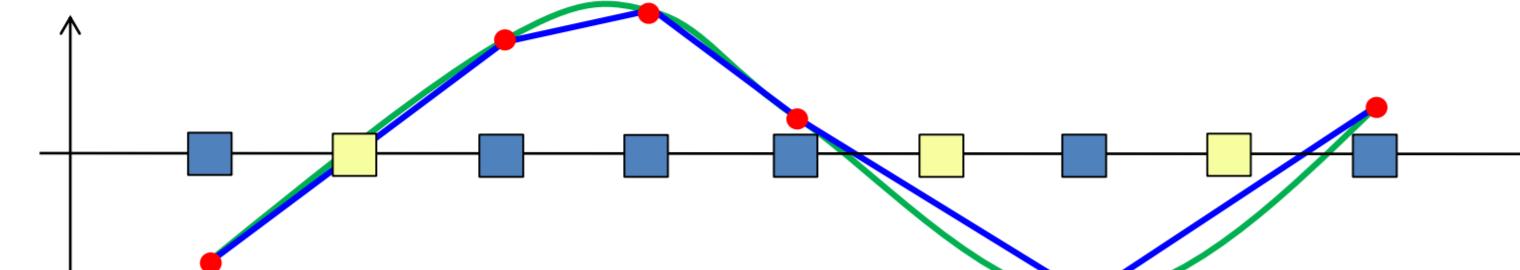
Introduction

Completion is a procedure to estimate values for recovering the data by using
 - available parts of data
 - structural assumptions



Vector Completion (interpolation or regression)

- linear interpolation
- polynomial interpolation



Matrix Completion

Low rank based matrix completion (IALM) [Lin et al, 2010]

$$\min_{\mathbf{X}} \|\mathbf{X}\|_* \text{ s.t. } \mathbf{X}_{\Omega} = \mathbf{T}_{\Omega}$$

$$\|\mathbf{X}\|_* := \sum_i \sigma_i(\mathbf{X})$$

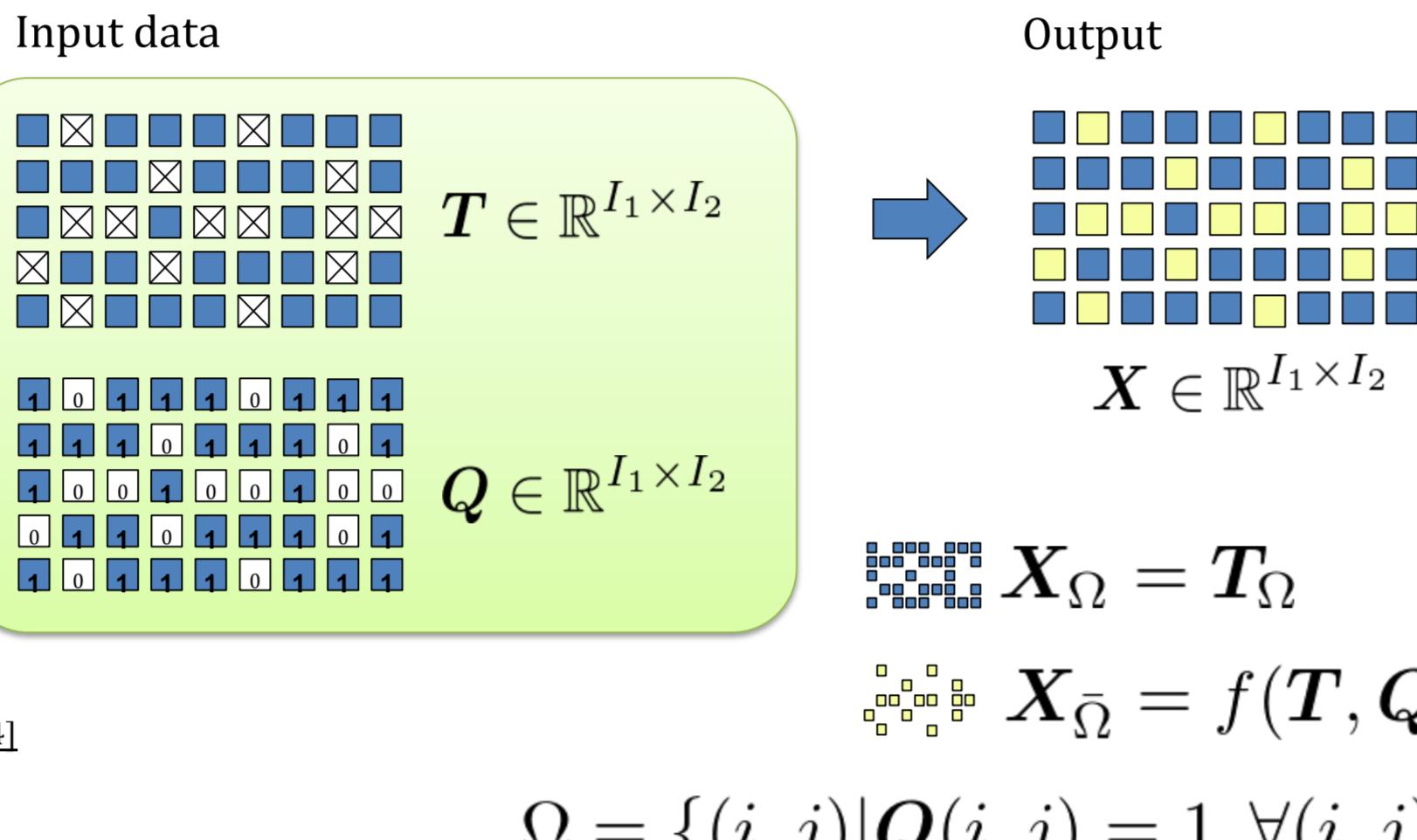
Smooth based matrix completion

$$\min_{\mathbf{X}} \|\mathbf{X}\|_{TV} \text{ s.t. } \mathbf{X}_{\Omega} = \mathbf{T}_{\Omega}$$

$$\|\mathbf{X}\|_{TV} = \sum_{i,j} \sqrt{\nabla_v X(i,j)^2 + \nabla_h X(i,j)^2}$$

Combination of both concepts (LTVNN) [Han et al, 2014]

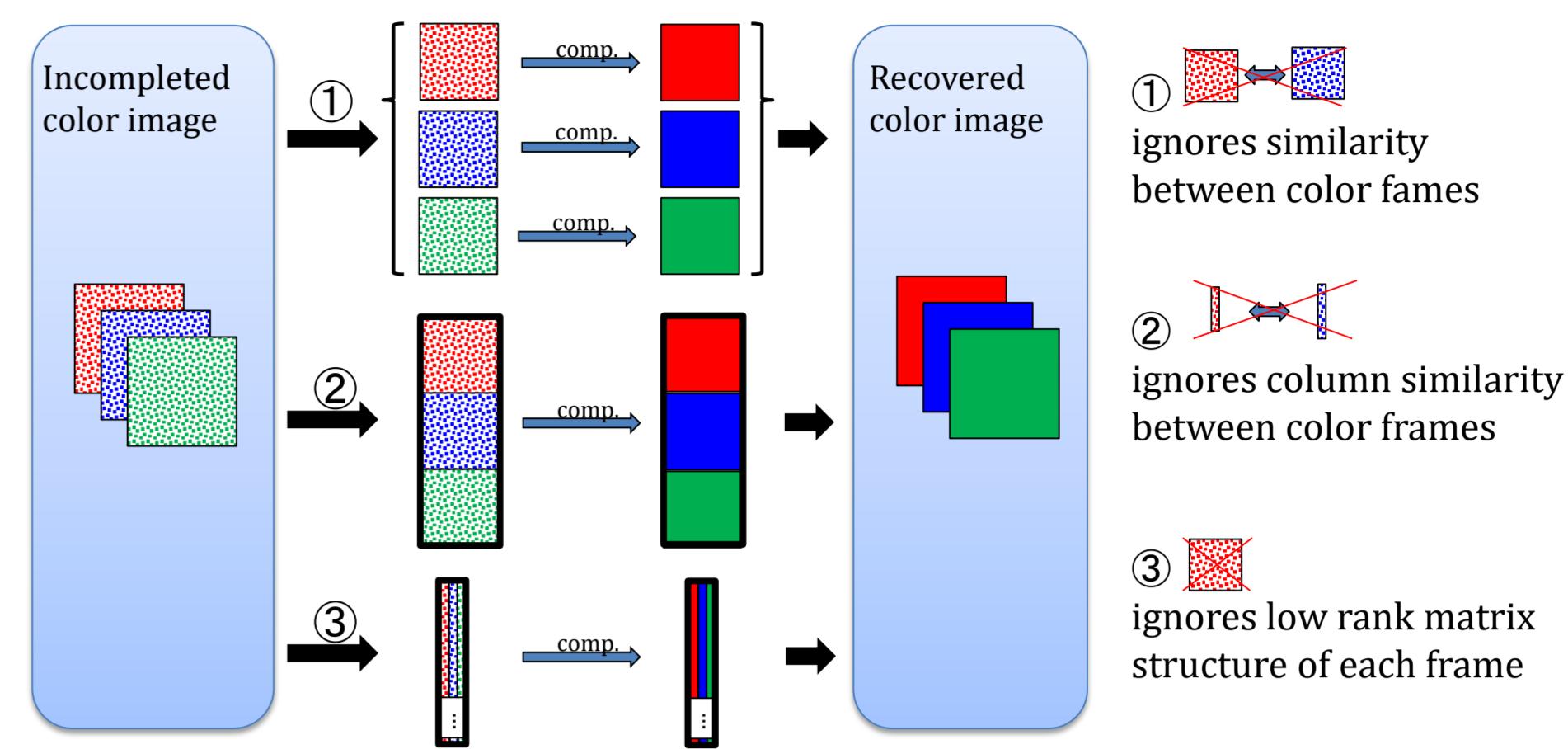
$$\min_{\mathbf{X}} \|\mathbf{X}\|_* + \gamma \|\mathbf{X}\|_{TV} \text{ s.t. } \mathbf{X}_{\Omega} = \mathbf{T}_{\Omega}$$



$$\Omega = \{(i, j) | Q(i, j) = 1, \forall (i, j)\}$$

Existing Methods for Tensor

When data is given as a "higher order tensor", matrix completion with unfolding can be applied, however it is not good way for the tensor completion



Tensor-nuclear norm based algorithm (HaLRTC) [Liu et al, 2013]

$$\min_{\mathcal{X}} \sum_{n=1}^N \alpha_n \|\mathbf{X}_{(n)}\|_* * \text{ s.t. } \mathcal{X}_{\Omega} = \mathcal{T}_{\Omega}$$

Low-rank Tucker decomposition based algorithm (STDC) [Chen et al, 2014]

$$\min_{\mathcal{G}, \mathbf{U}^{(1)}, \dots, \mathbf{U}^{(N)}} \sum_{n=1}^N \alpha_n \|\mathbf{U}_{(n)}\|_* + \delta \text{tr}(\Phi \mathbf{L} \Phi^T) + \gamma \|\mathcal{G}\|_F^2$$

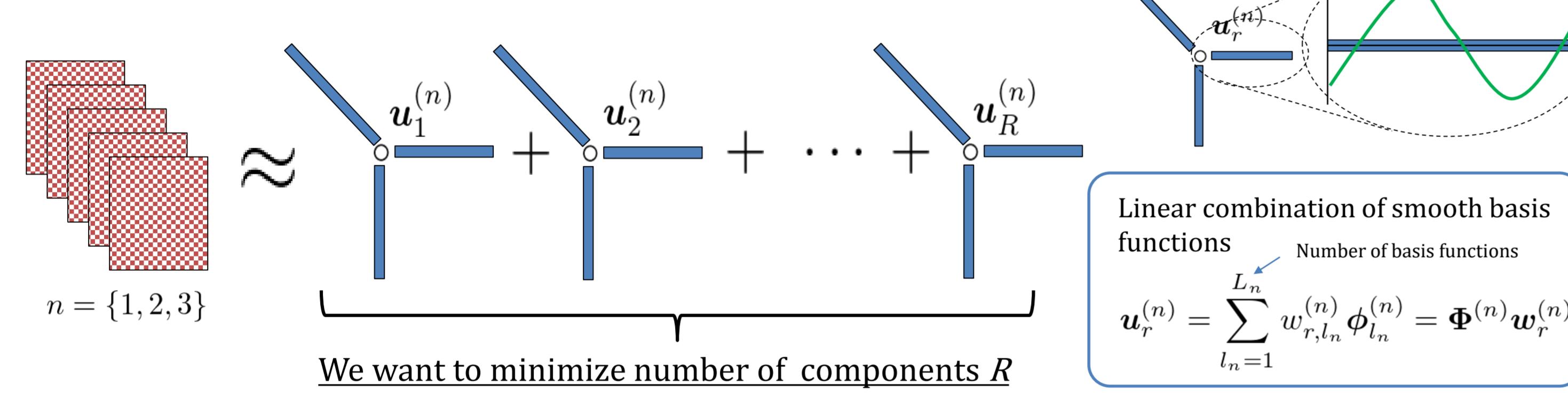
s.t. $\mathcal{X} = \mathcal{G} \times_1 \mathbf{U}^{(1)} \times_2 \dots \times_N \mathbf{U}^{(N)}$, $\mathcal{X}_{\Omega} = \mathcal{T}_{\Omega}$

Low-rank CP decomposition based algorithm (FBCP-MP) [Zhao et al, 2015]

- Low-rank CP decomposition
- Solved by using Bayesian framework
- Additional smoothness constraint (mixture prior)
- Remove redundant component one by one

Proposed Method

Functional PARAFAC Completion (FPC) model



Algorithm of Smooth Component Deflation

$\mathcal{E}_1 :=$
 For $r = 1, 2, \dots, R_{\max}$
 - (a) Smooth rank-1 tensor approximation
 $\mathcal{E}_r \approx \mathcal{U}_r :=$
 - (b) Deflation
 $\mathcal{E}_{r+1} = \mathcal{E}_r - \mathcal{U}_r$
 - Break if stopping criteria are satisfied;
 End for
 Output: $\mathcal{Z} = \sum_{r=1}^R \mathcal{U}_r$

$$\text{Minimize quadratic variation}$$

$$\text{QV: } \sum_i (\mathbf{u}_r^{(n)}(i+1) - \mathbf{u}_r^{(n)}(i))^2 = \|\mathbf{L}^{(n)} \mathbf{u}_r^{(n)}\|^2$$

$$= \mathbf{w}_r^{(n)T} \Phi^{(n)T} \mathbf{L}^{(n)T} \mathbf{L}^{(n)} \Phi^{(n)} \mathbf{w}_r^{(n)}$$

$$\Lambda^{(n)} := \rho \Phi^{(n)T} \mathbf{L}^{(n)T} \mathbf{L}^{(n)} \Phi^{(n)}$$

Smooth rank-1 tensor approximation

$$\min \frac{1}{2} \|[\mathcal{E}_r - \mathcal{U}_r]_{\Omega}\|_F^2 + \frac{g_r^2}{2} \sum_{n=1}^N \mathbf{w}_r^{(n)T} \Lambda \mathbf{w}_r^{(n)},$$

s.t. $\mathcal{U}_r = g_r \Phi^{(1)} \mathbf{w}_r^{(1)} \circ \Phi^{(2)} \mathbf{w}_r^{(2)} \circ \dots \circ \Phi^{(N)} \mathbf{w}_r^{(N)}$

$$\|\Phi^{(n)} \mathbf{w}_r^{(n)}\| = 1$$

Selection of Smoothness and Robust FPC algorithm

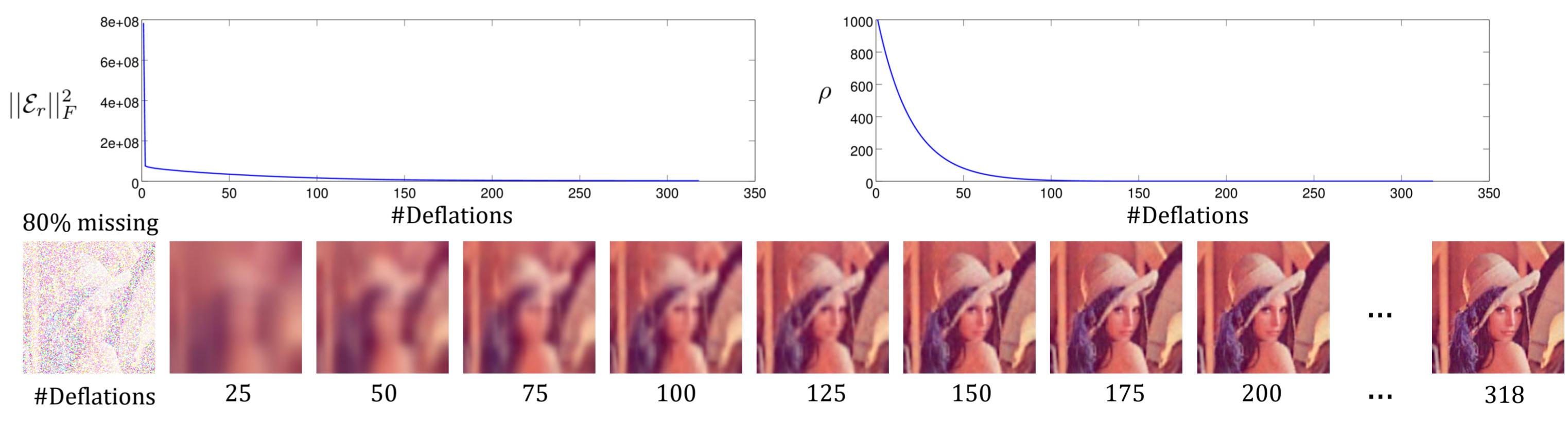
- Completion results are sensitive for smoothness parameter ρ , and number of basis functions.
- Few number of basis functions will reduce computational time of optimization, however too few number of basis functions can not represent complex original images.

Idea of Robust FPC (RFPC)

To get robustness for ρ , we start from large ρ and decay ρ in each deflation:

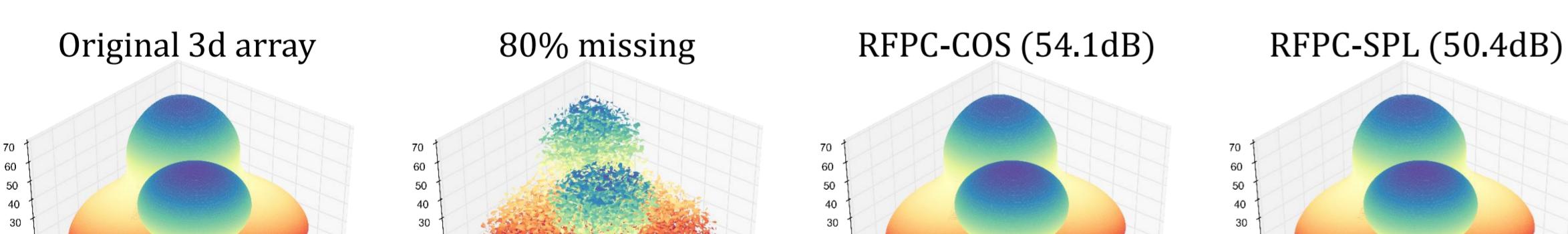
$$\rho \leftarrow \nu \rho \quad 0 < \nu < 1$$

Convergence Behavior (RFPC algorithm with 128 cosine basis functions)

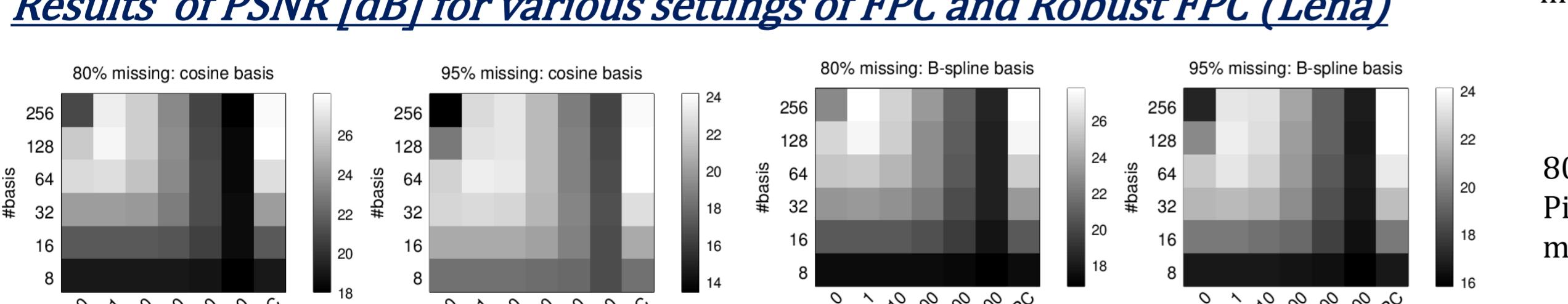


Experimental results

Toy problem (signal to inference ratio)



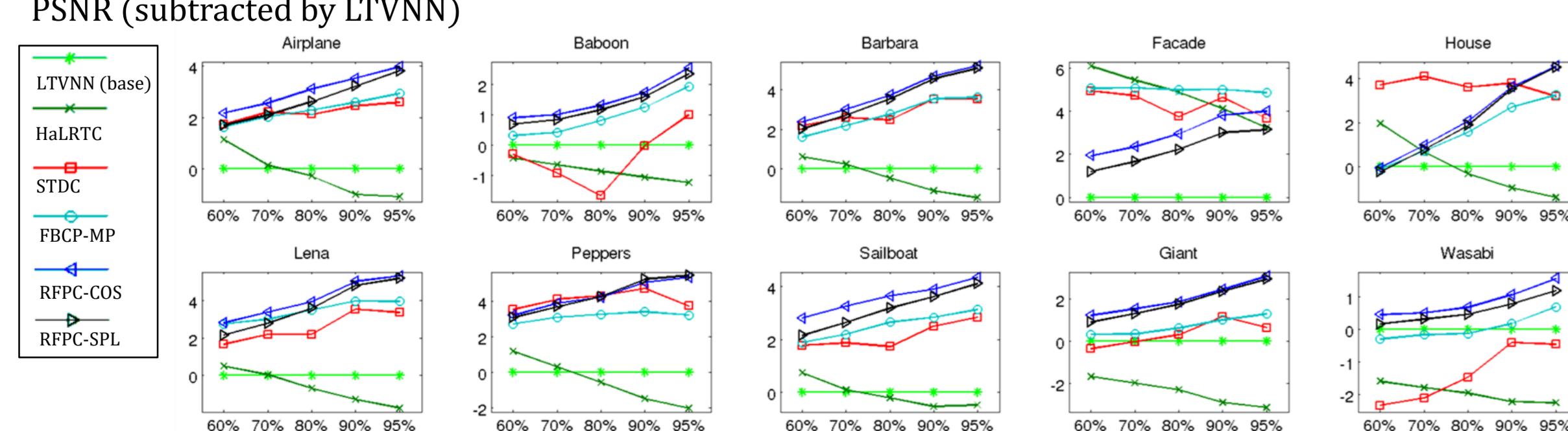
Results of PSNR [dB] for various settings of FPC and Robust FPC (Lena)



Results of PSNR [dB] for 10 benchmark images



PSNR (subtracted by LTVNN)



Selected Images

