

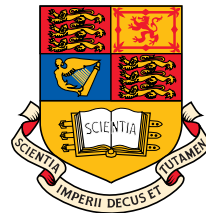
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# Adaptive SP & Machine Intelligence

## Multi-way Analysis of Big Data

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# Outline

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- Challenges in Big Data analytics
- Big Data and Machine Intelligence
- Data structures: From a scalar to a tensor
- Some basic operations on tensors
- Tensorisation  $\leadsto$  a key step in tensor decompositions
- Canonical Polyadic Decomposition (CPD) and its applications
- Links between the CPD and Tucker decomposition
- Partial Least Squares (PLS) and Higher-Order PLS (HOPLS)
- Applications

## Big data processing $\leftrightarrow$ current status

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- Computers excel at algorithmic tasks (well-posed mathematical problems)
- Biological systems are superior to digital systems for ill-posed problems with noisy data
- Pigeon:  $\sim 10^9$  neurons, cycle time  $\sim 0.1$  seconds. Each neuron sends 2 bits to  $\sim 1,000$  other neurons. This is equivalent to  $2 \times 10^{13}$  bit operations per second
- Old PC:  $\sim 10^7$  gates, cycle time  $10^{-7}$  seconds, connectivity = 2  $\leftrightarrow 10^{15}$  bit operations per second
- Both have similar raw processing capability, but pigeons are better at recognition tasks
- Is there a way to present large data streams to computers in a more physically meaningful manner?

## Some facts about Big Data opportunities

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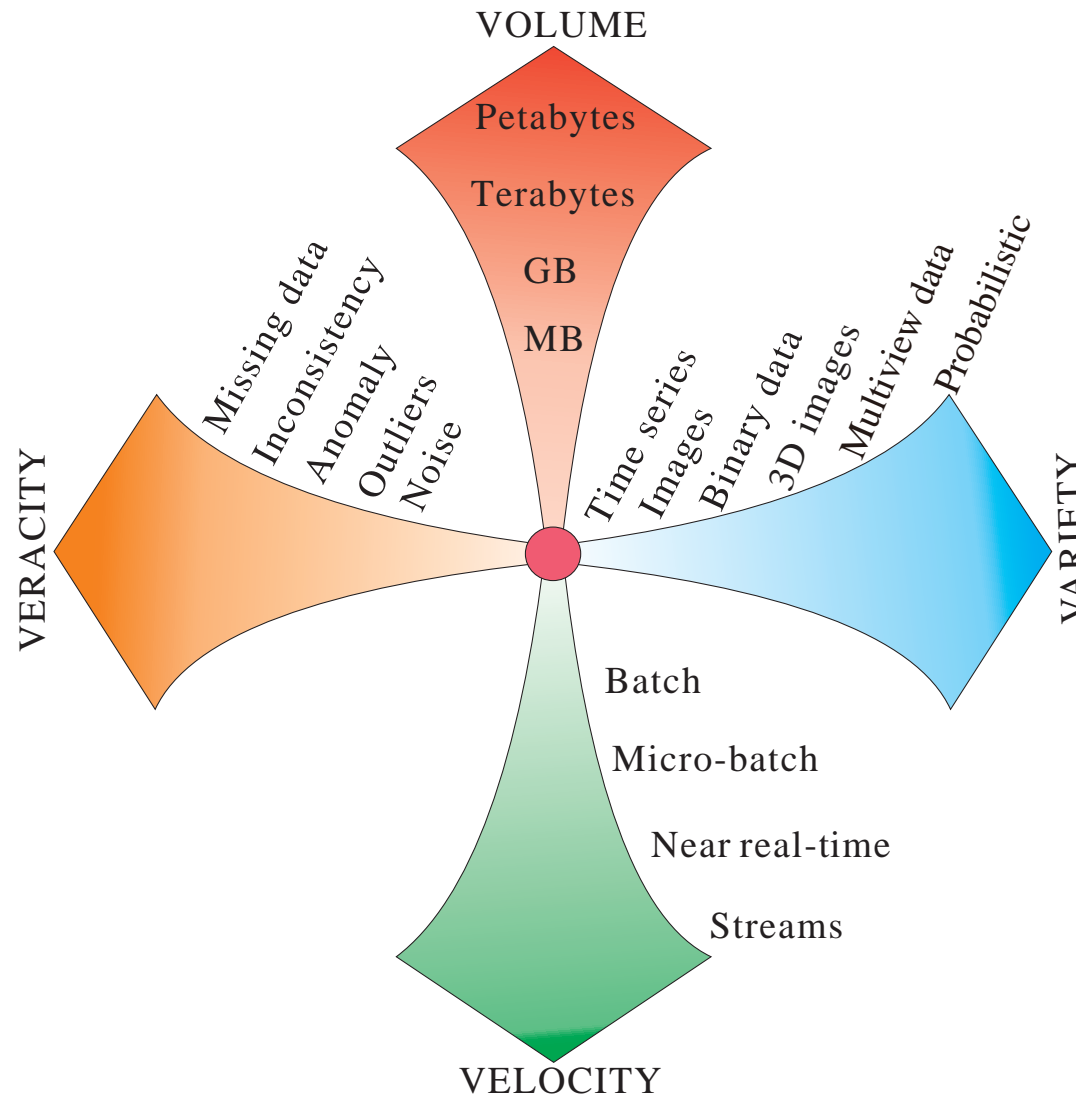
According to “Big Data: The next frontier for innovation, competition, and productivity”, published by McKinsey Global Institute in May 2011:

- It would cost USD 600 to buy a disk drive which can store all of the music in the world
- In 2010, there were 4 billion mobile phone users in the world
- There is more than 30 billion pieces of content shared on social networks every month
- There is a predicted 40 % growth in global data generated per year versus a 5 % growth in global IT spending
- This all tells us that there are big opportunities for us working in Adaptive Signal Processing and Machine Intelligence

# The four V's of big data: Volume, Variety, Velocity, Veracity

Other V's may include Visualisation, Variability, Value (quality of data), ...

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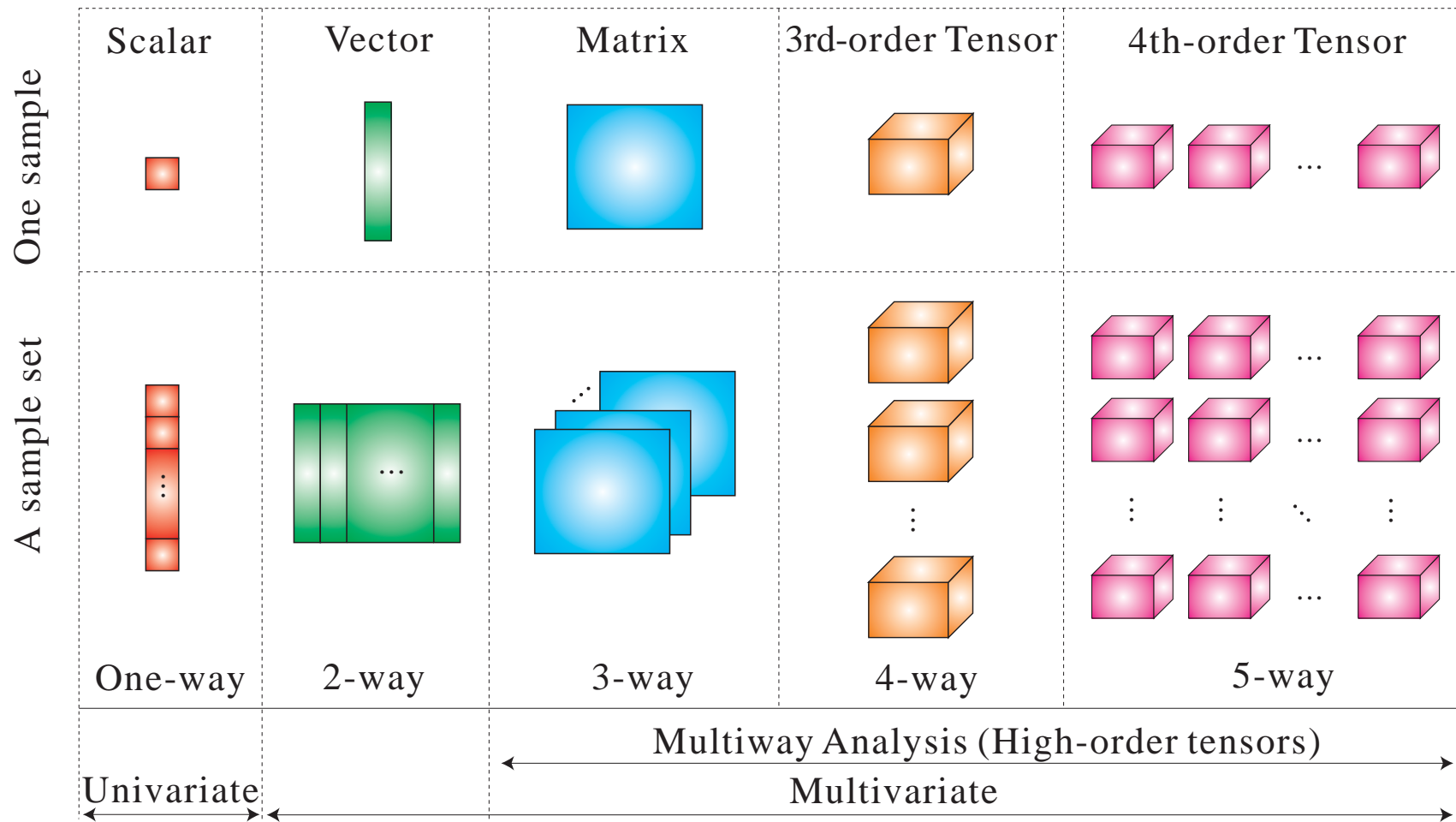


# Signal processing and machine learning for big data

## Challenges and opportunities



# Types of data: From a scalar to a tensor



For example, a 4th-order tensor is a vector of 3rd-order tensors (top right)

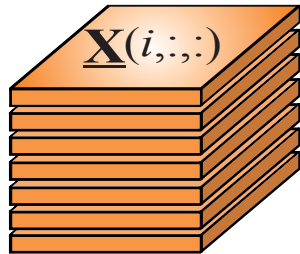
# Sub-structures within tensors

order-1 tensor = a vector

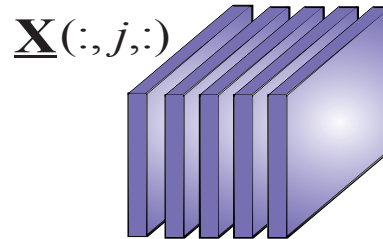
order-2 tensor = a matrix

dimensions = modes

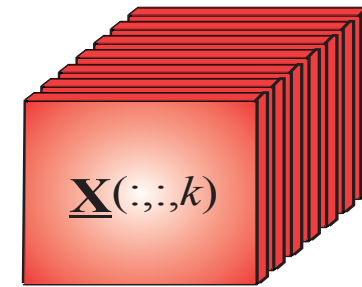
Horizontal Slices



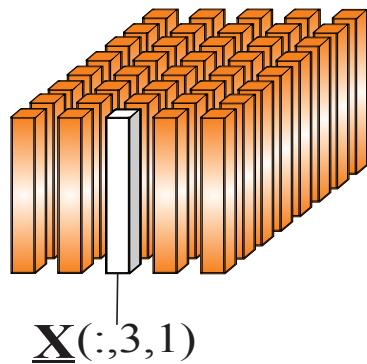
Lateral Slices



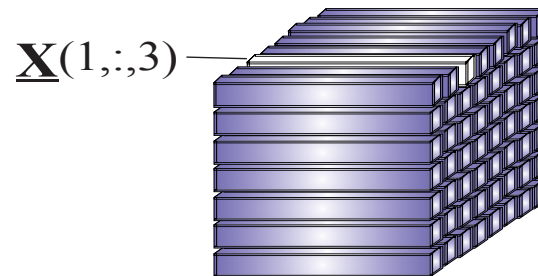
Frontal Slices



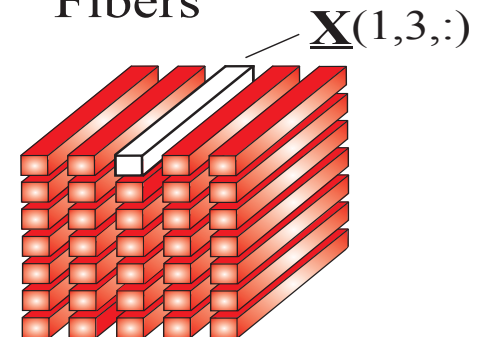
Column (Mode-1)  
Fibers



Row (Mode-2)  
Fibers



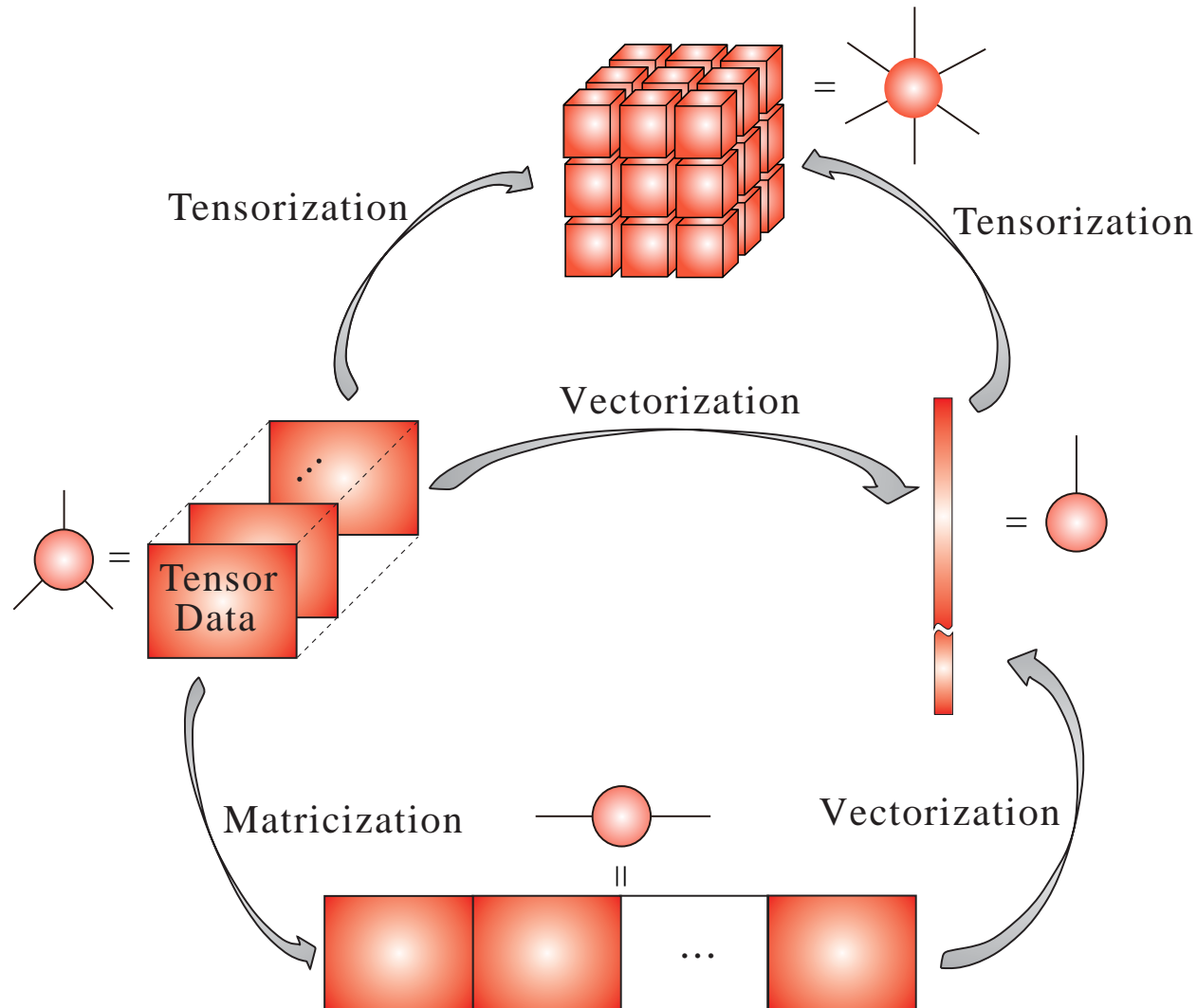
Tube (Mode-3)  
Fibers



👉 a fiber is produced by fixing two indices and varying one, e.g.  $\underline{\mathbf{X}}(1, 3, :)$

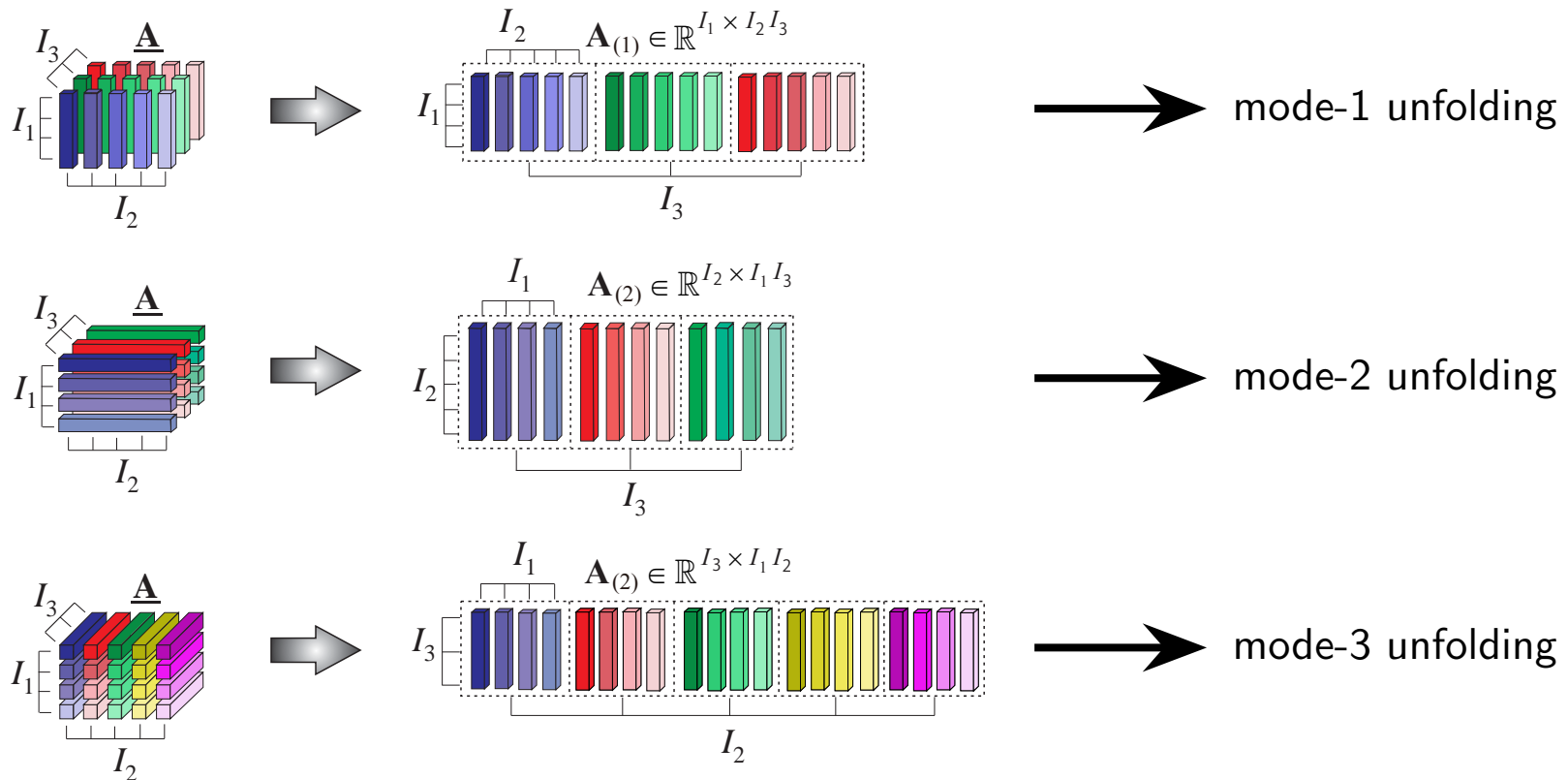
# Reshaping of data structures: General concept

Vector, matrix or small-scale tensor  $\leftrightarrow$  higher-order tensor is referred to as **folding**



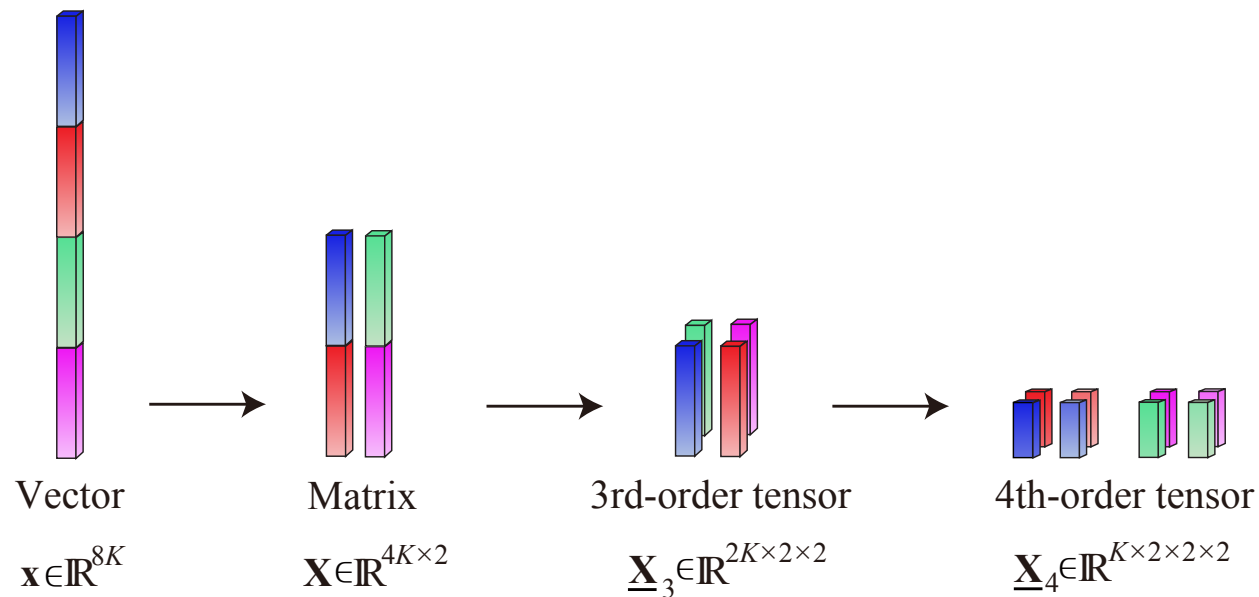
# Unfolding of a tensor in different modes

Converts a higher-order tensor into a smaller tensor, matrix, or vector



- This operation maps tensor entries into a matrix, in e.g. a 'slice-by-slice' manner
- Such flattening (unfolding) prior to data analysis breaks the inherent structure in data and obscures latent dependencies between the modes

# Tensorisation $\rightsquigarrow$ blessing of dimensionality



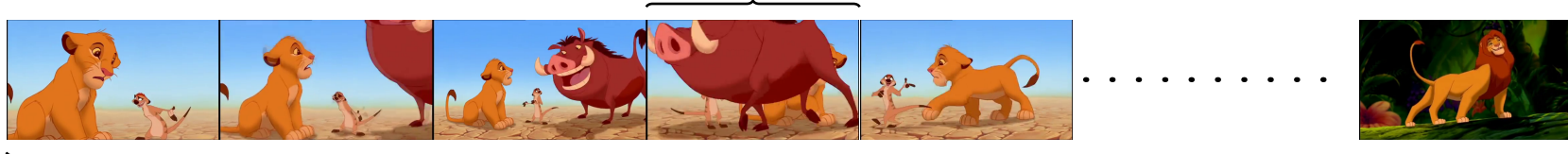
Tensorization (creation of a tensor from a vector of a matrix) can be performed through:

- **Re-arrangement of lower-dimensional data.** One-way exponential sig.  $x(k) = az^k$  can be folded into a rank-1 Hankel matrix, thus introducing redundancy (Slide 20)
- **Mathematical construction.** Through e.g. **time x frequency x channel** representation
- **Experimental design.** EEG data over  $I$  channels,  $J$  subjects,  $K$  trials (Slides 16-19)
- **Natural tensor data.** In HDTV, RGB color images are generated as 3rd-order tensors of size  $1920 \times 1080 \times 3$ . Similar situation exists in hyperspectral imaging (Slide 42)

# Example 1: From a matrix to a 3D array

## Example of a video clip

Each frame is 1,000 pixels by 1,000 pixels  $\mathbf{X}_i \in \mathbb{R}^{1,000 \times 1,000}$



20 seconds of recording with 50 FPS rate = 1,000 frames

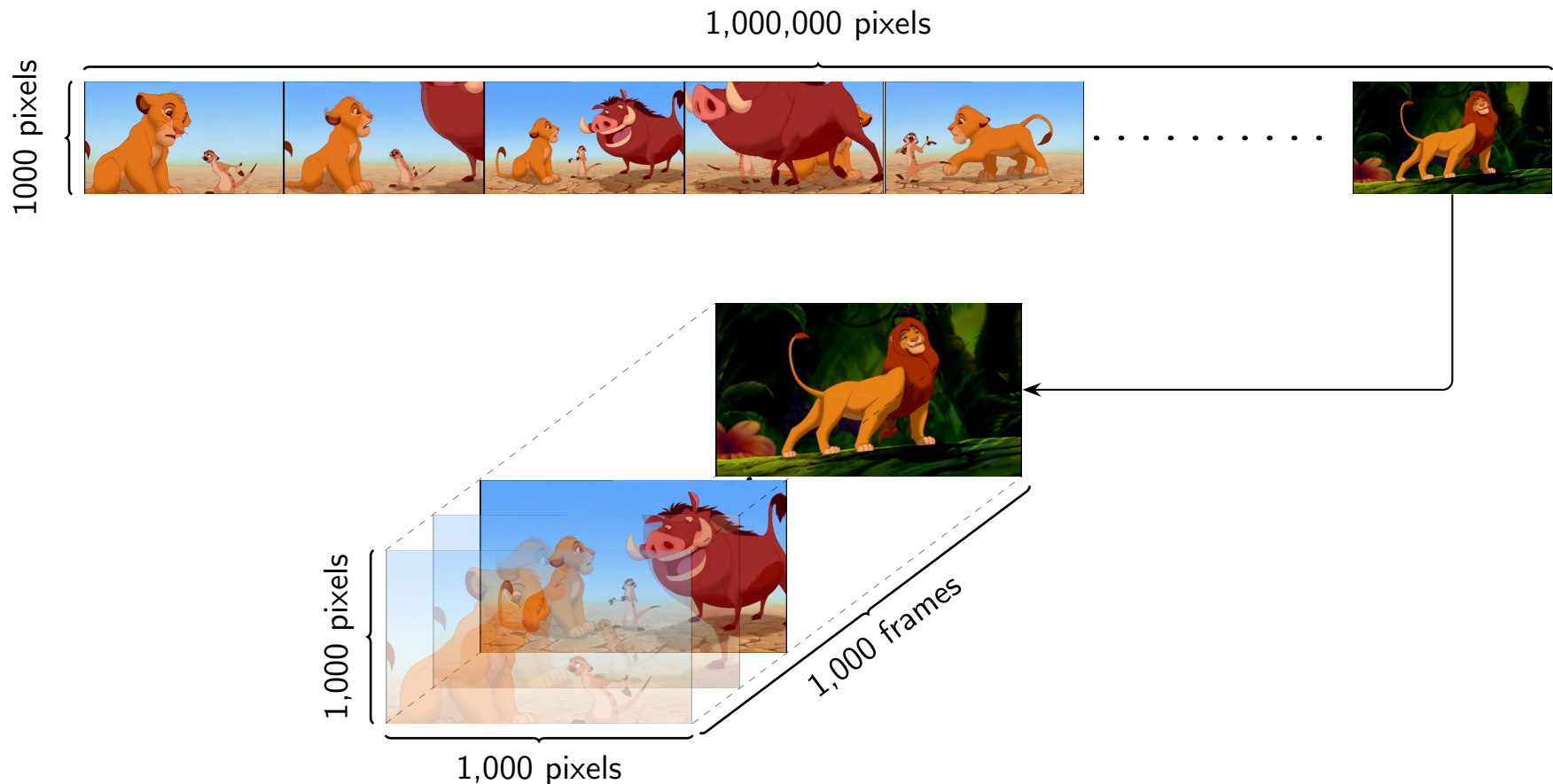
A video clip can be seen as a short & wide matrix  $\mathbf{X} \in \mathbb{R}^{1,000 \times 1,000,000}$

Analysis of all frames at once in this way is not informative or compact

- Significant difference in dimensions  $\leadsto$  processing is computationally expensive, difficult and not physically intuitive
- Any PCA-type solution would require a matrix of size  $10^6 \times 10^6$
- This is a perfect scenario for low-rank tensor approximations and the inherent super-compression capability of tensor representations

👉 Reshape this awkward-to-analyse data into a compact 3D array

# Example 1: Video clip $\mapsto$ tensor construction

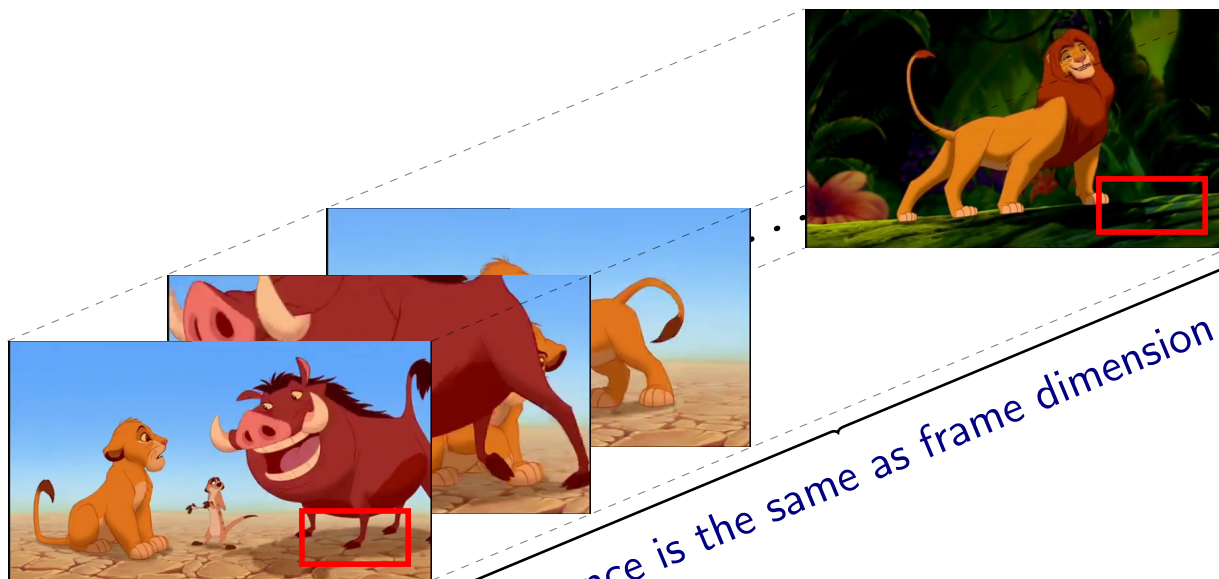


- A simple re-arrangement into a cube transforms the  $1,000 \times 1,000,000$  matrix of frames into a 3-way tensor of size  $1,000 \times 1,000 \times 1,000$

# Example 1: Video clip $\leftrightarrow$ compact tensor representation



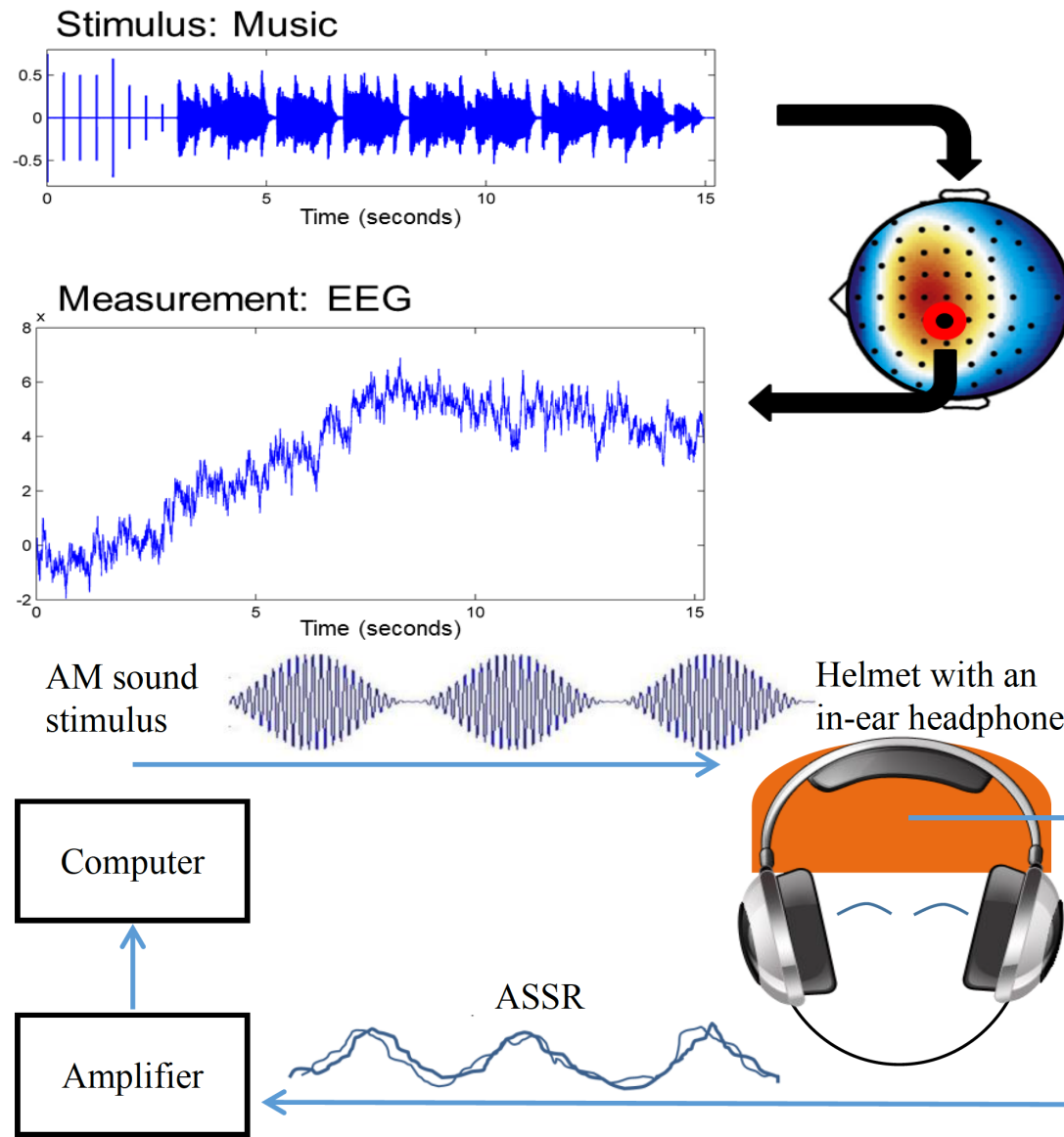
distance is huge



distance is the same as frame dimension

As compared to a matrix case (top row), we have the same number of data points  $1000 \times 1000 \times 1000$ , but arranged in a much more informative way. This provides a more intuitive and compact data representation and better statistical inference.

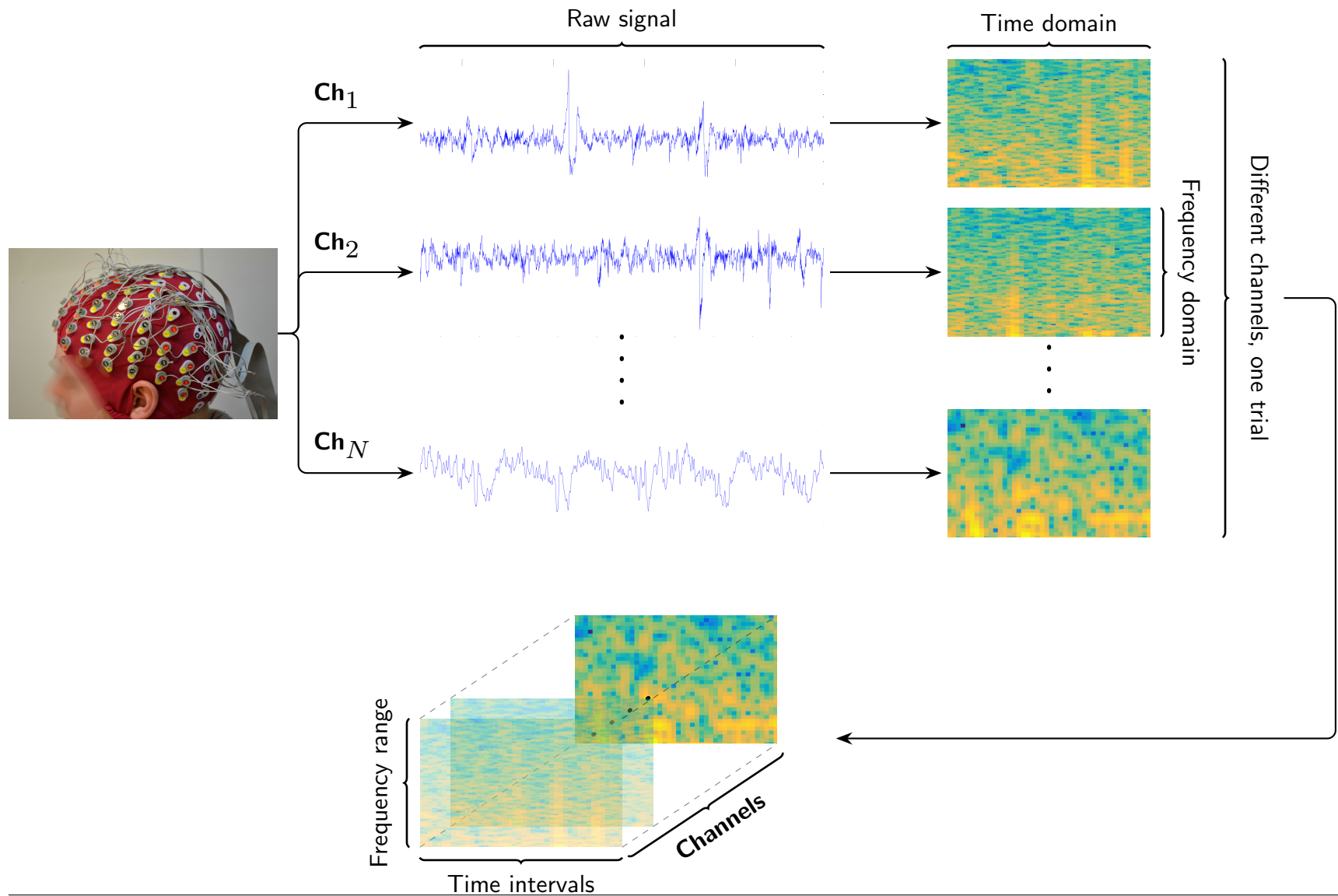
# Tensorisation: Multi-way representation of multichannel biomedical data



- The electroencephalogram (EEG) is one of the fundamental tools for functional brain imaging, as it is non-invasive and has high temporal resolution
- Brain signals contain latent features which are much more likely to be found from recordings across a large number of recording channels, multiple trials, multiple subjects, multiple stimuli, ...
- The EEG recordings are therefore inherently multi-dimensional (many channels), and multi-way

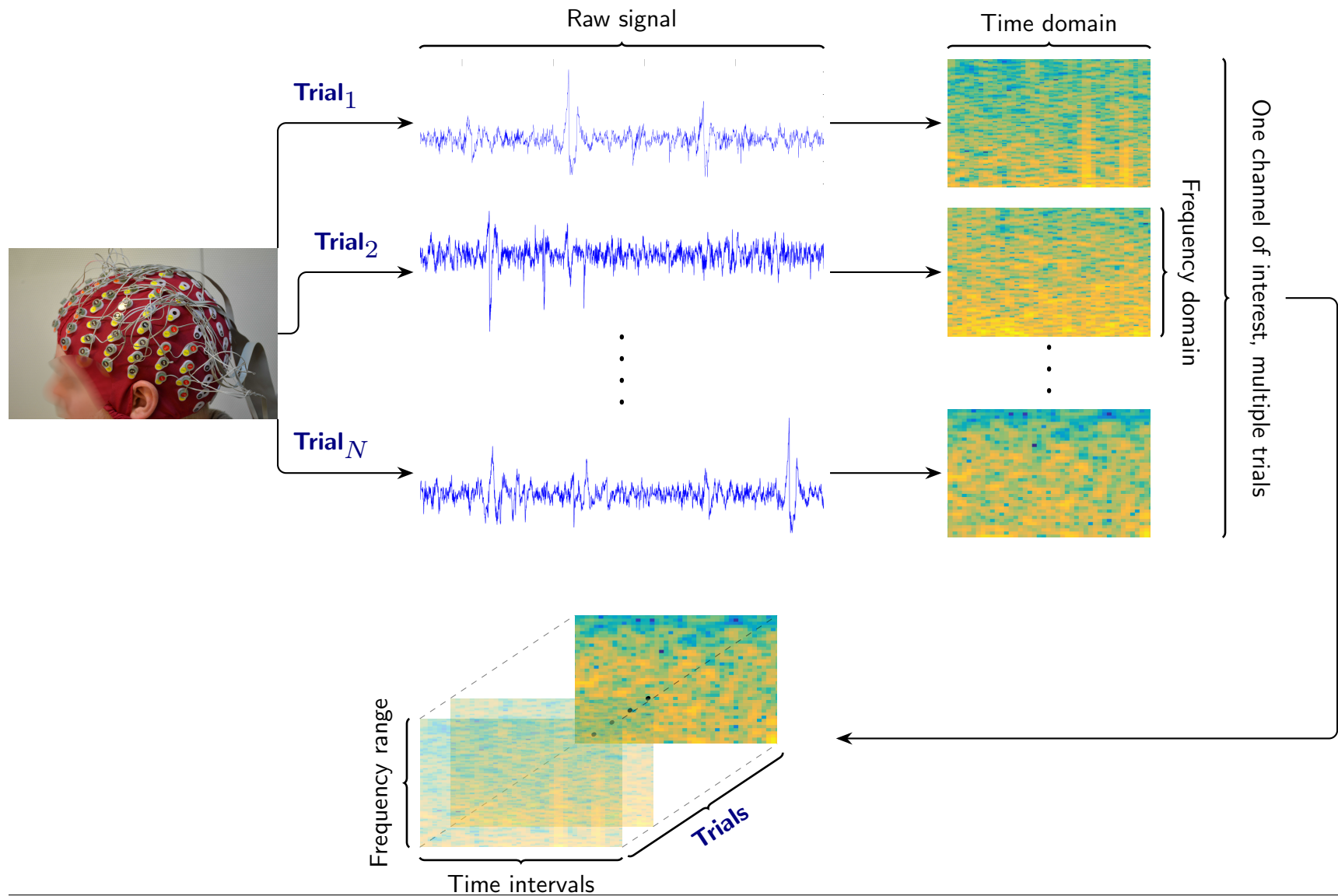
# Example 2a: Tensor construction from different channels

↪ channel  $\times$  frequency  $\times$  time



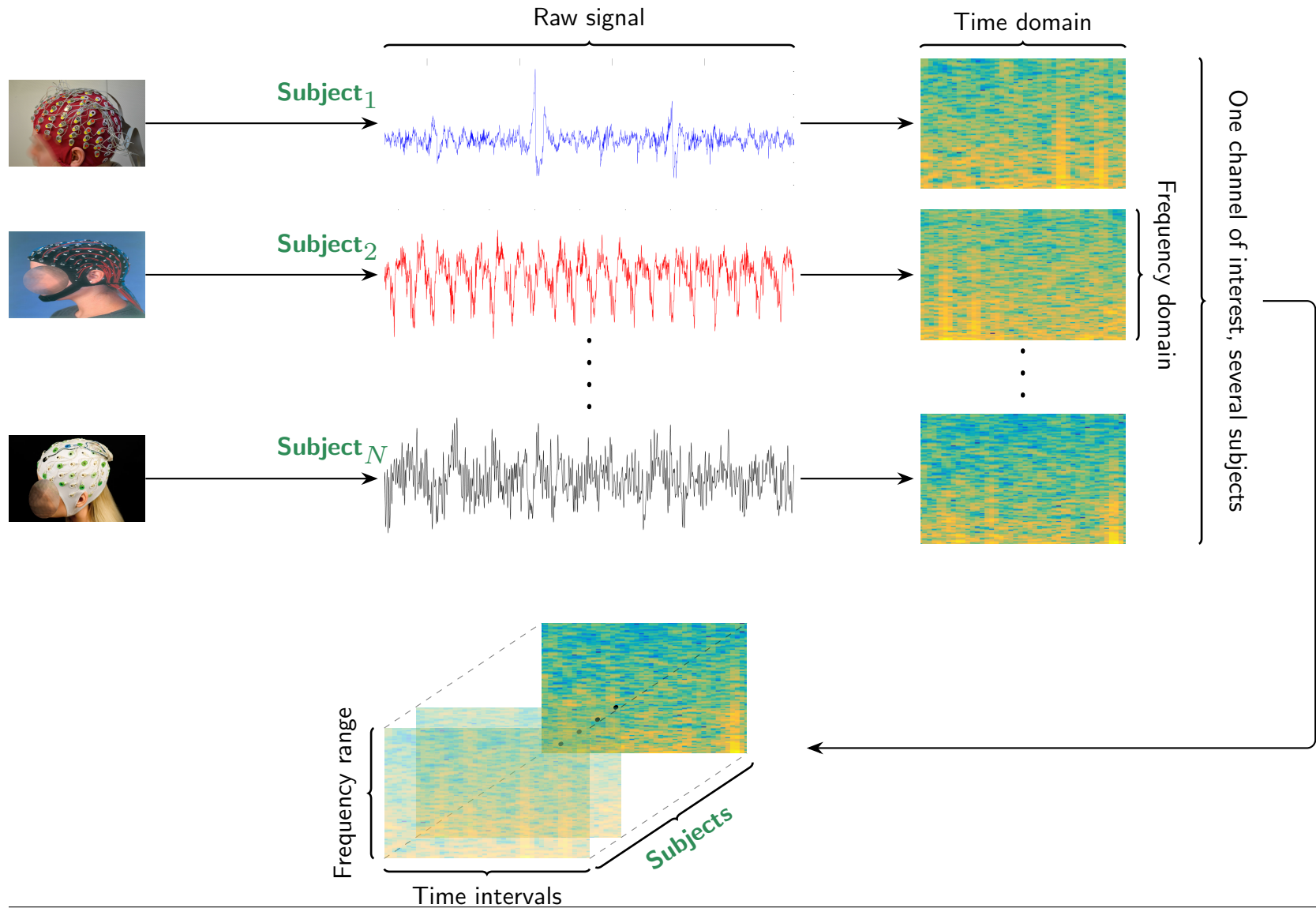
# Example 2b: Tensor construction from different trials

↪ trial × frequency × time

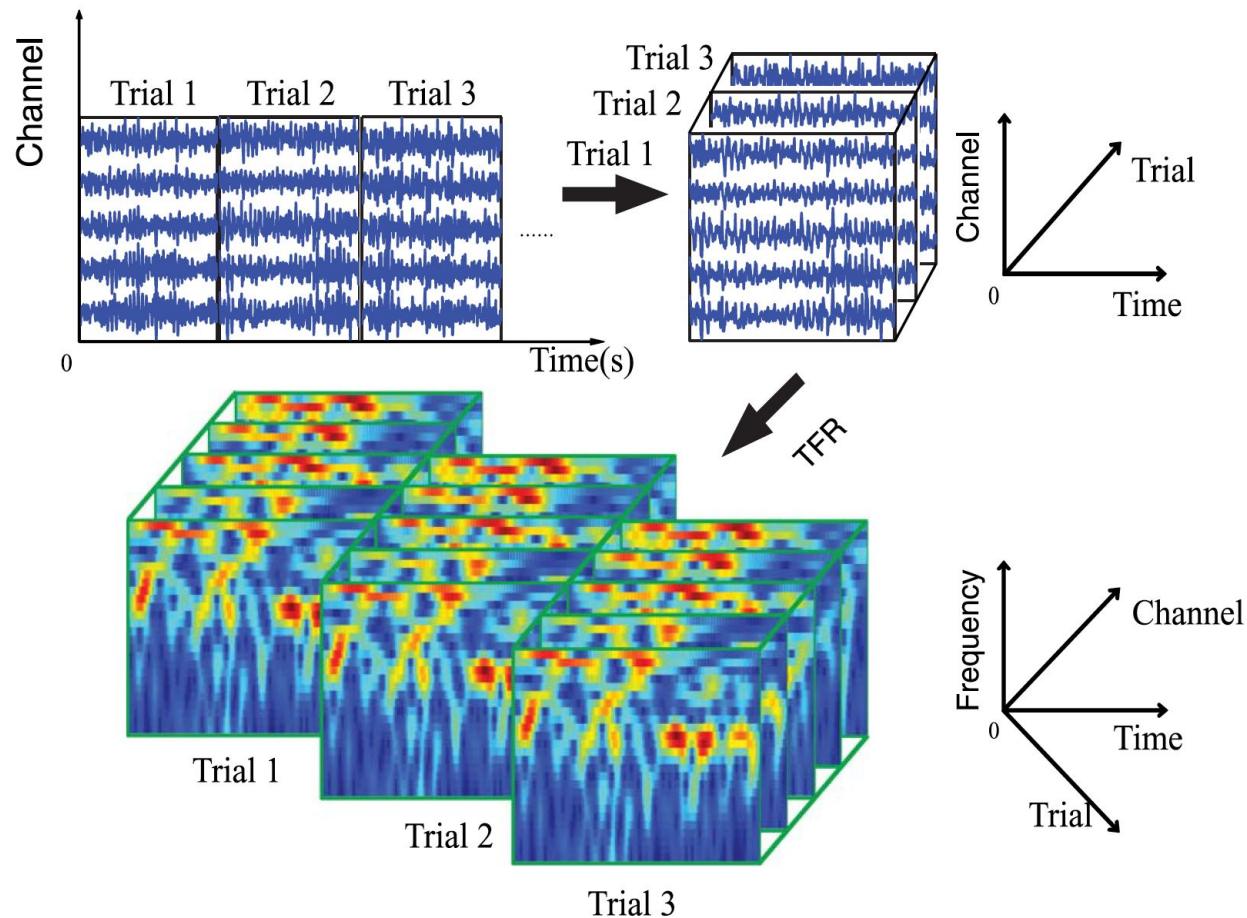


# Example 2c: Tensor construction from different subjects

↪ subject  $\times$  frequency  $\times$  time

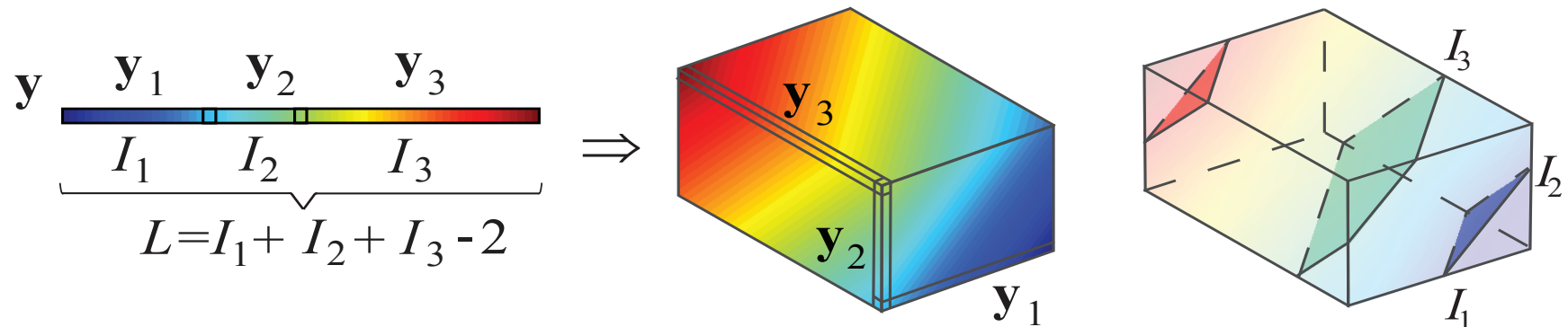


## Example 2d: Putting it all together, construction of a 4D tensor with modes $\text{channel} \times \text{trial} \times \text{frequency} \times \text{time}$



- Each data channel is a matrix of  $\text{channels} \times \text{time}$ . Multiple trials form a 3D array
- Time frequency representation (TFR) yields a 4D multi-way array of data. If we include the # Subject, then we have a 5th-order tensor, and so on

# Deterministic folding techniques for structured data: The Hankel folding operator



- Consider a sampled exponential signal  $\mathbf{z}[k] = az^k$ , which produces a data stream

$$[a \quad az \quad az^2 \quad az^3 \quad \dots] \quad (1)$$

- It can be re-arranged into a Hankel matrix,  $\mathbf{H}$ , of rank-1 as follows:

$$\mathbf{H} = \begin{bmatrix} a & az & az^2 & \dots \\ az & az^2 & az^3 & \dots \\ az^2 & az^3 & az^4 & \dots \\ \vdots & \vdots & \vdots & \dots \end{bmatrix} = a \begin{bmatrix} 1 \\ z \\ z^2 \\ \vdots \end{bmatrix} [1 \quad z \quad z^2 \quad \dots] = a \mathbf{z} \circ \mathbf{z} \quad (2)$$

- For multivariate data, each data channel,  $i$ , can be mapped into a Hankel matrix,  $\mathbf{H}_i$
- These channel-wise Hankel matrices can then be stacked together into a tensor  $\underline{\mathbf{H}}$

# Deterministic folding techniques for structured data:

## The Toeplitz folding operator

- Consider the discrete convolution of two vectors,  $\mathbf{x}$  and  $\mathbf{y}$ , of respective lengths  $I$  and  $L > I$ , given by

$$\mathbf{z} = \mathbf{x} * \mathbf{y} \quad (3)$$

- The entries  $\mathbf{z}_{I:L}$  can be represented in a linear algebraic form as

$$\mathbf{z}_{I:L} = \mathbf{Y}^T \mathbf{x} = \begin{bmatrix} y(I) & y(I-1) & y(I-2) & \cdots & y(1) \\ y(I+1) & y(I) & y(I-1) & \cdots & y(2) \\ y(I+2) & y(I+1) & y(I) & \cdots & y(3) \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ y(L) & y(L-1) & y(L-2) & \cdots & y(J) \end{bmatrix} \begin{bmatrix} x(1) \\ x(2) \\ x(3) \\ \vdots \\ x(I) \end{bmatrix} \quad (4)$$

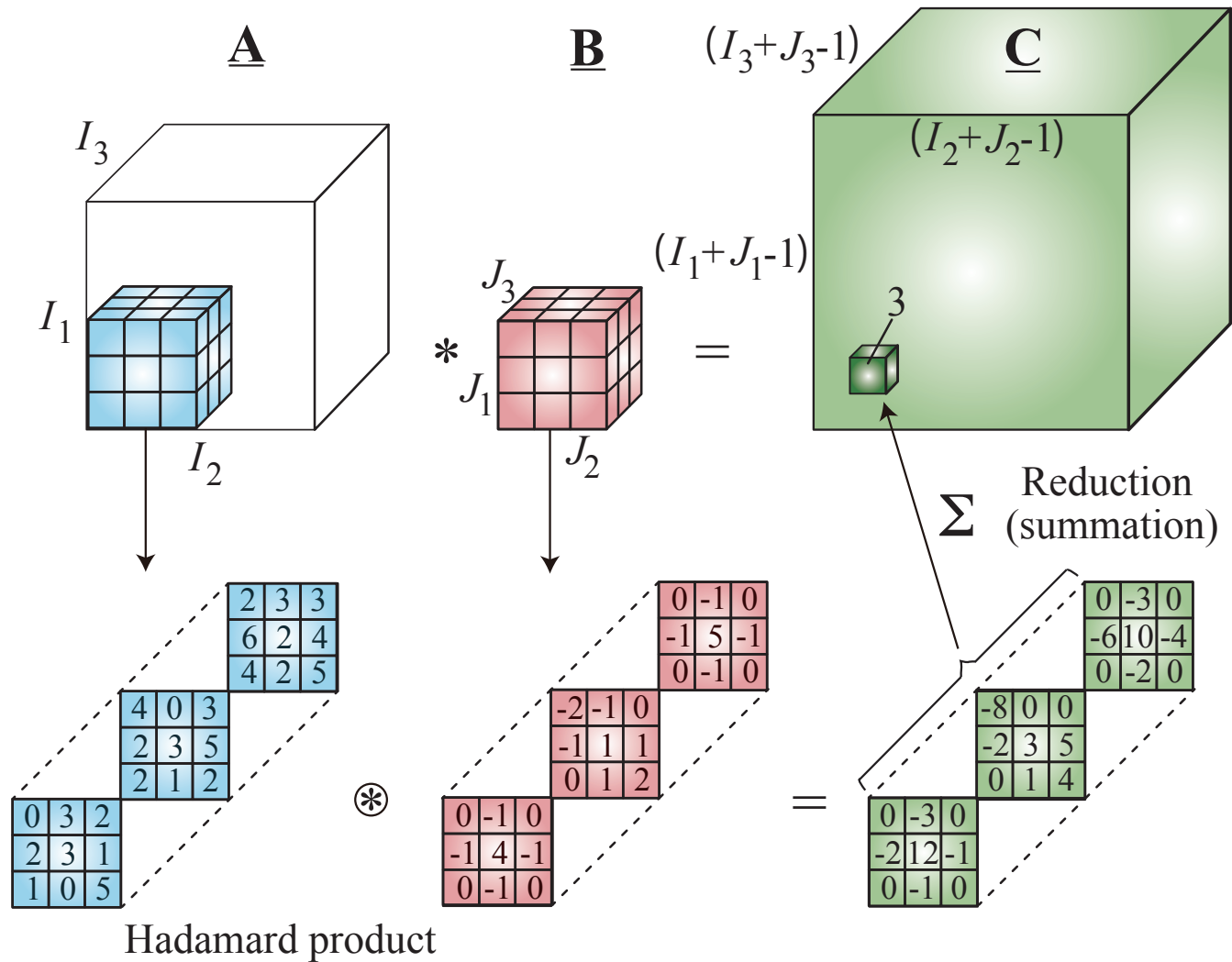
- A linear matrix operator,  $\mathbf{Y}$ , is called the Toeplitz matrix of the generating vector  $\mathbf{y}$
- The convolution of three or more vectors allows us to construct a higher-order tensor

$$\mathbf{z} = \mathbf{x}_1 * \mathbf{x}_2 * \mathbf{y} \quad (5)$$

- First, a Toeplitz matrix  $\mathbf{Y}$  is obtained from  $\mathbf{x}_1 * \mathbf{x}_2$  as shown in Eq. (4)
- Each row of  $\mathbf{Y}(k, :)$ , when convolved with a generating vector  $\mathbf{y}$ , produces its own Toeplitz matrix  $\mathbf{Y}_k, k = 1, \dots, J$
- Finally, stacking all  $\mathbf{Y}_k$  along e.g. the third mode, gives the tensor  $\underline{\mathbf{Y}} = [\mathbf{Y}_1, \dots, \mathbf{Y}_J]$

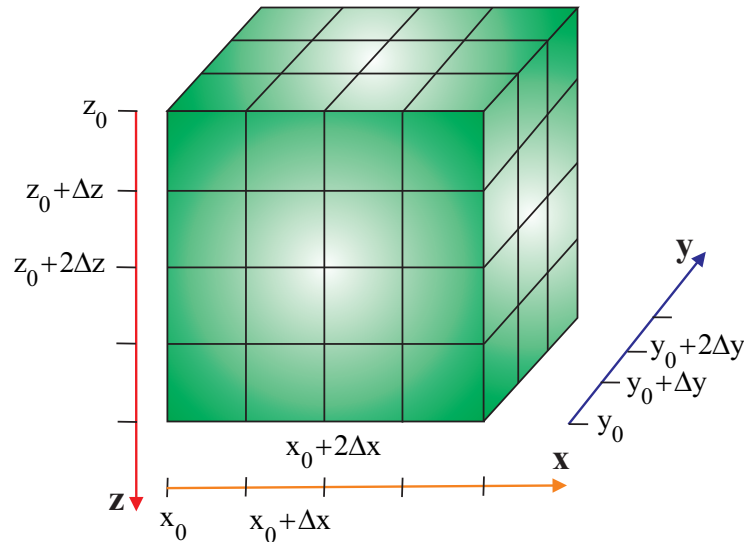
# Example 3: Connection with 'flat' DSP, 3D convolution

Many standard operators are readily generalisable to tensors, e.g. the convolution



# Curse of dimensionality

- The term **curse of dimensionality** was coined by Bellman (1961) to indicate that the number of samples needed to estimate an arbitrary function with a given level of accuracy grows exponentially with the number of variables, that is, with the dimensionality of the function
- In other words, curse of dimensionality refers to an exponentially increasing number of parameters required to describe an extremely large number of degrees of freedom
- In the context of tensors, the number of elements,  $I^N$ , of an Nth-order tensor of size  $I \times I \times \dots \times I$  grows exponentially with the tensor order, N



## Example 4: Scientific computing

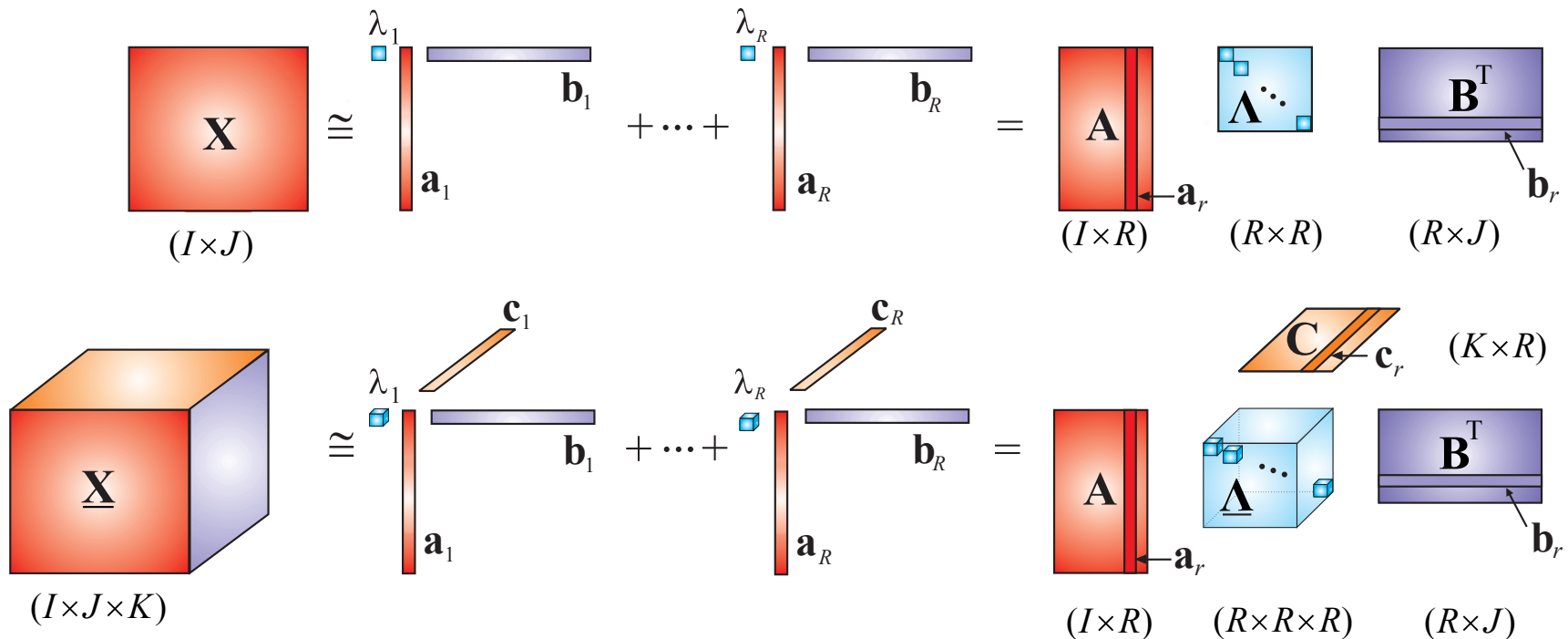
For computational purposes we often need to sample a multidimensional function on a grid (e.g. brain scans)

- For a tri-variate function (N=3, left) sampled at  $I=1000$  points, this will give  $I^N = 1000^3 = 10^9$  samples
- For N=4 and  $I=10,000$  this gives  $I^4 = 10^{16}$  samples

# Remedy: Canonical Polyadic Decomposition (CPD)

Top: Singular Value Decomposition (SVD) for matrices

Bottom: Canonical Polyadic Decomposition (CPD) for tensors  $\leftrightarrow$  tensor rank =  $R$



- **Top:** A 'flat-view' matrix  $\mathbf{X}$  can be decomposed into a sum of rank-1 matrices  $\mathbf{X}_i$
- An 3rd-order tensor  $\underline{\mathbf{X}}$  captures 3 dimensions (modes) and can be factorised in the same way  $\leftrightarrow$  as sum of rank-1 tensors  $\underline{\mathbf{X}}_i = \mathbf{a}_i \circ \mathbf{b}_i \circ \mathbf{c}_i, i = 1, 2, \dots, R$
- This procedure is referred to as the **Canonical Polyadic Decomposition**
- **Canonical** the minimal (rank-1) structure (minimum number of factors)
- **Polyadic** the structure is formed by  $N$  elements (outer product of  $N$  vectors)

## Example 5: The outer product in three dimensions

Consider the vectors  $\mathbf{a} = [1 \ 1 \ 1]^T$ ,  $\mathbf{b} = [1 \ 2 \ 3]^T$ ,  $\mathbf{c} = [1 \ 10 \ 100]^T$ .

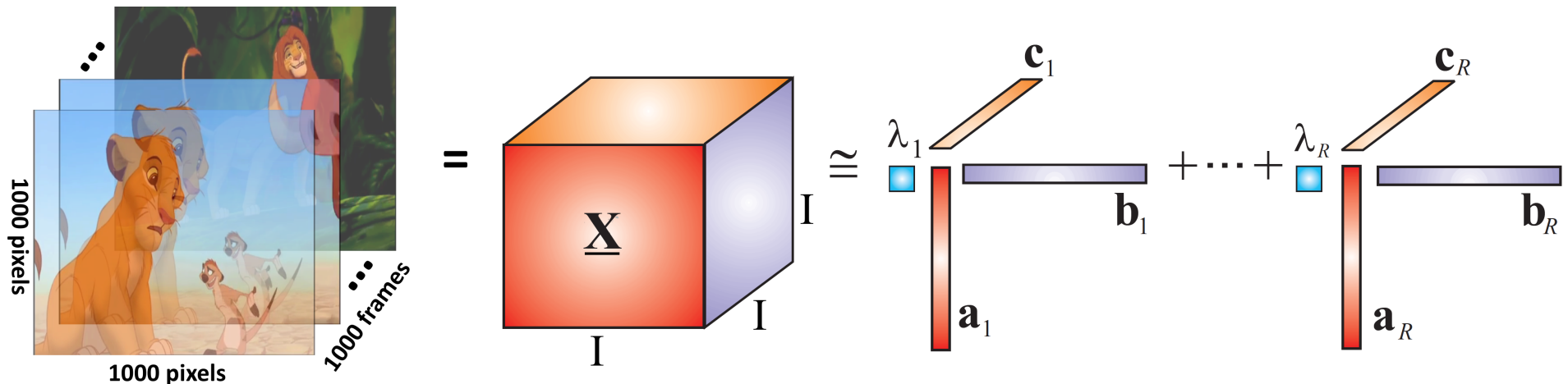
$$\mathbf{a} \circ \mathbf{b} \circ \mathbf{c} = ? \quad (6)$$

$$\mathbf{a} \circ \mathbf{b} \circ \mathbf{c} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \circ \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \circ \begin{bmatrix} 1 \\ 10 \\ 100 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 2 & 3 \\ 1 & 2 & 3 \\ 1 & 2 & 3 \end{bmatrix} \circ \begin{bmatrix} 1 \\ 10 \\ 100 \end{bmatrix} = \begin{array}{|c|c|c|} \hline & 1 & 10 & 100 \\ \hline 1 & 10 & 20 & 30 \\ \hline 1 & 10 & 20 & 30 \\ \hline 1 & 10 & 20 & 30 \\ \hline \end{array}$$

# Example 6: CPD applied to our video-clip example

Inherent compression within the CPD  $\leftrightarrow$  storage and computational advantages



After tensorizing the video clip, tensor order  $N = 3$ , the dimension in every mode  $I = 1000$ , and the tensor rank is  $R$ . Typically  $R \lll I$ .

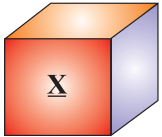
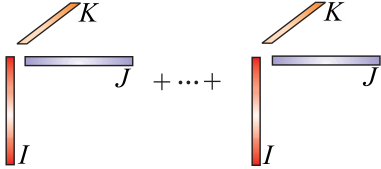
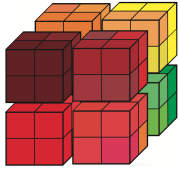
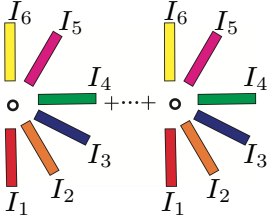
with  $\text{length}(\mathbf{a}_i) = 1000$ ,  $\text{length}(\mathbf{b}_i) = 1000$ ,  $\text{length}(\mathbf{c}_i) = 1000$ ,  $i = 1, 2, \dots, R$

- **Raw data format**  $\leftrightarrow I^N = 1000 \times 1000 \times 1000 = 10^9$  pixels = 1 Giga-pixel
- **In the CPD format**, this becomes  $N \times I \times R = 3 \times 1000 \times 10 = 30,000$  pixels (for  $R=10$ ), that is, compression of almost 5 orders of magnitude
- In scientific computing, if we sample a cube at  $I = 10,000$  points, then  $I^N = 10^{12}$  raw samples become  $N \times I \times R = 3 \times 10^5$  samples in CPD

For  $N=4$ ,  $I=10^4$ ,  $R=10$ , the  $I^N = 10^{16}$  raw samples  $\rightsquigarrow 4 \times 10^5$  samples in CPD

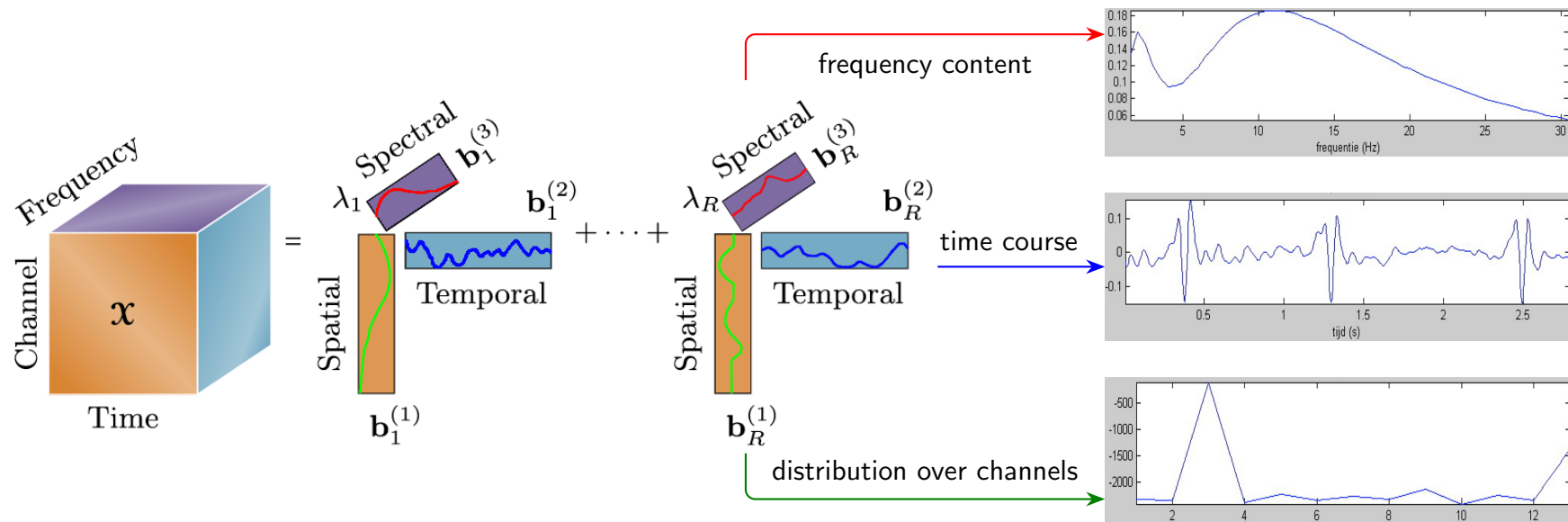
# Super-compression inherent to tensor decomp. (TDs)

Exponential complexity for the raw data format  $\rightsquigarrow$  linear complexity for TDs

Data format	length(mode <sub>n</sub> )=10	length(mode <sub>n</sub> )=10 <sup>m</sup>	General case	Number of elements in a data format
 $(I \times J \times K)$	$10^3$	$10^{3m}$	$IJK$	
	$R \cdot 3 \cdot 10$	$R \cdot 3 \cdot 10^m$	$R(I+J+K)$	
 $(I_1 \times I_2 \times I_3 \times I_4 \times I_5 \times I_6)$	$10^6$	$10^{6m}$	$\prod_{n=1}^6 I_n$	
	$R \cdot 6 \cdot 10$	$R \cdot 6 \cdot 10^m$	$R \sum_{n=1}^6 I_n$	

- R is the rank of a tensor  $\underline{\mathbf{X}}$   $\leftrightarrow$  CPD is a sum of R rank-1 terms. In practice  $R \ll I_n$
- For an  $N^{th}$ -order tensor, all  $I^N$  elements are efficiently represented through the CPD as a linear (instead of exponential) function of the number of elements in each mode

# Intuition and physical meaning behind the CPD



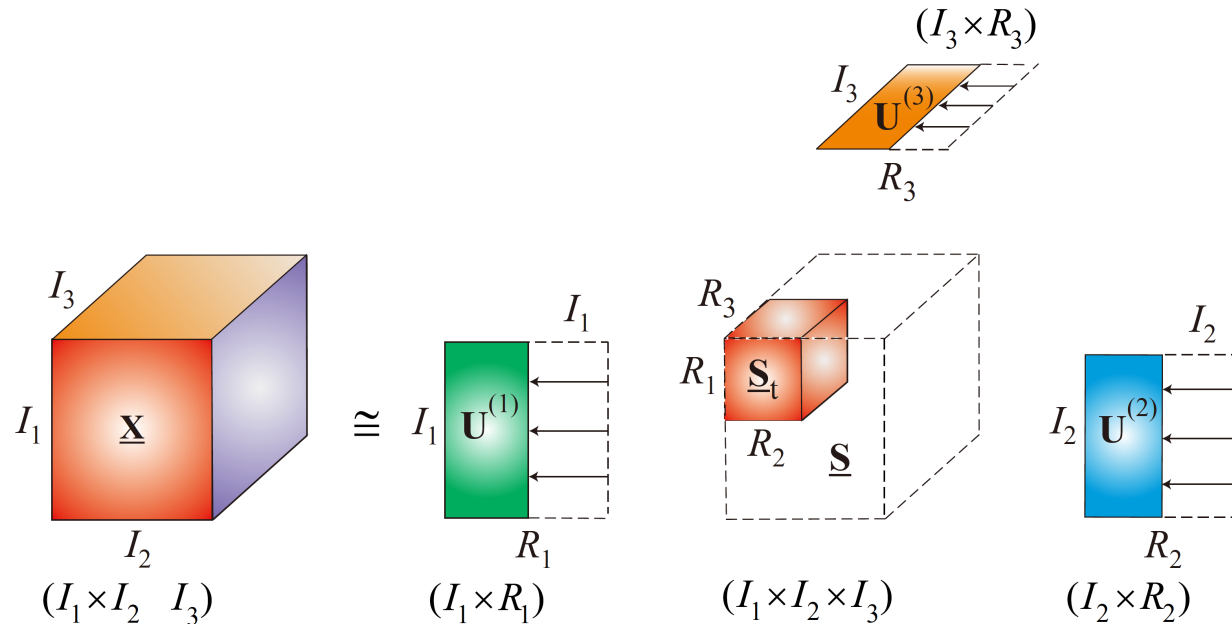
- Components  $\mathbf{b}_i^{(1)}$ ,  $\mathbf{b}_i^{(2)}$ ,  $\mathbf{b}_i^{(3)}$  (factor 1) are associated with one another (linked)
- However, none of them is associated with any other set of such components (factors) for  $i \neq j$ , e.g. with  $\mathbf{b}_R^{(1)}$ ,  $\mathbf{b}_R^{(2)}$ ,  $\mathbf{b}_R^{(3)}$
- Every 'basis' vector has an associated physical meaning, in its respective dimension
- Vectors  $\mathbf{b}_1^{(1)}$ ,  $\mathbf{b}_2^{(1)}$ ,  $\dots$ ,  $\mathbf{b}_R^{(1)}$  can be combined into a factor matrix  $\mathbf{B}^{(1)}$  etc., to give

$$\underline{\mathbf{X}} = \sum_{r=1}^R \lambda_r \cdot \mathbf{b}_r^{(1)} \circ \mathbf{b}_r^{(2)} \circ \mathbf{b}_r^{(3)} = \llbracket \underline{\mathbf{D}}; \mathbf{B}^{(1)}, \mathbf{B}^{(2)}, \mathbf{B}^{(3)} \rrbracket \quad (7)$$

# Tucker Decomposition (TKD)

TKD with imposed orthogonality constrains  $\leftrightarrow$  Higher-Order SVD (HOSVD)

The TKD is not unique, but the subspaces defined by  $\mathbf{U}^{(1)}$ ,  $\mathbf{U}^{(2)}$ ,  $\mathbf{U}^{(3)}$  are unique



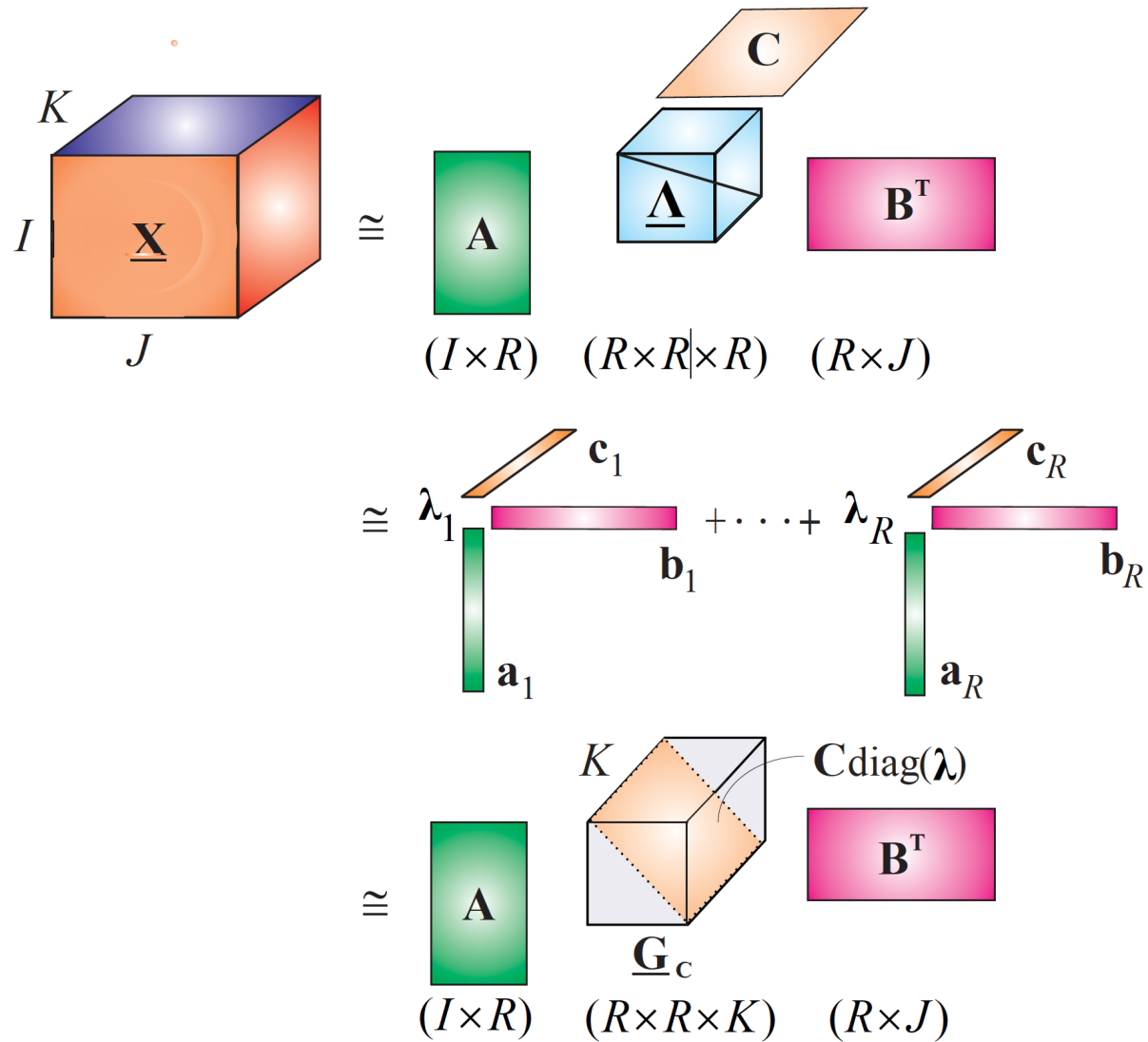
- Each vector of  $\mathbf{U}^{(1)}$  is associated with every vector of  $\mathbf{U}^{(2)}$  and  $\mathbf{U}^{(3)}$  through the

$$\text{core tensor } \underline{\mathbf{S}} \leftrightarrow \underline{\mathbf{X}} \approx \sum_{r_1=1}^{R_1} \sum_{r_2=1}^{R_2} \sum_{r_3=1}^{R_3} \underline{\mathbf{S}}_{r_1 r_2 r_3} \cdot \mathbf{u}_{r_1}^{(3)} \circ \mathbf{u}_{r_2}^{(2)} \circ \mathbf{u}_{r_3}^{(1)}$$

- By imposing orthogonality constraints on each factor matrix, we arrive at the natural generalisation of the matrix SVD, the higher-order SVD (HOSVD)
- Low-rank approximation (truncation) is then implemented in analogy with SVD, but separately for each mode, as shown above, where  $R_1$ ,  $R_2$ ,  $R_3$  are the truncated ranks

# Relation between the CPD and TKD

## CPD = TKD with a diagonal core

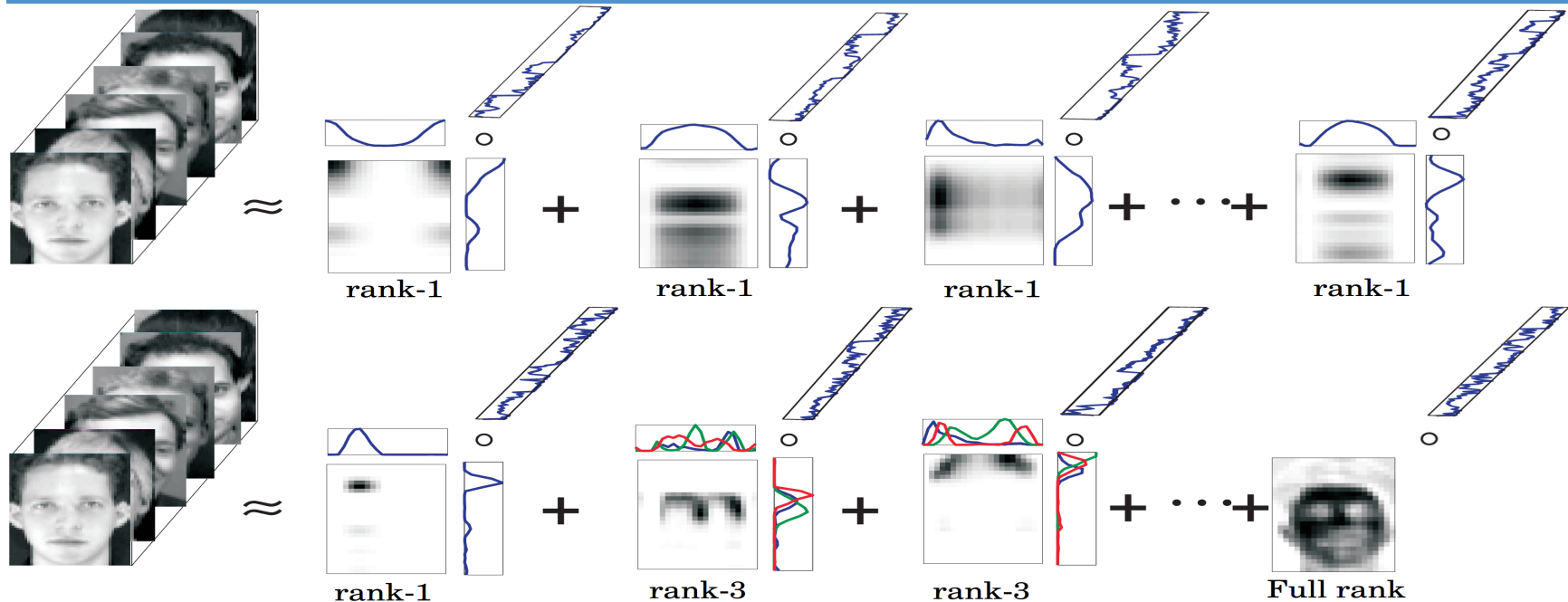


# Block Term Decomposition (BTD)

Combination of the CPD and TKD concepts  $\leftrightarrow$  modeling of complex components

Top: CPD  $\rightsquigarrow$  sum of rank-1 tensors

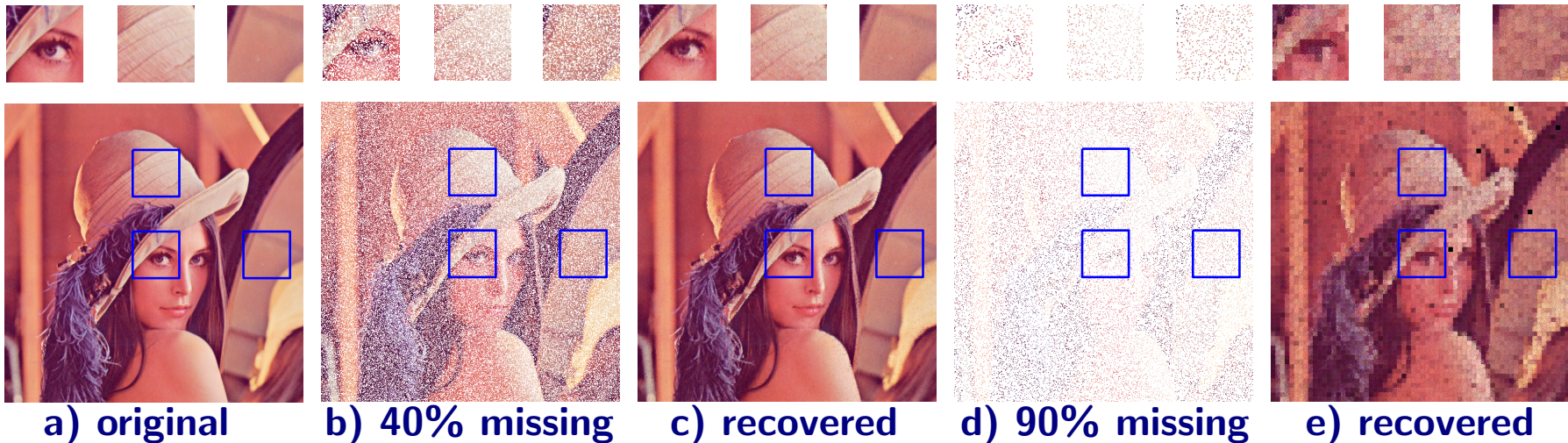
Bottom: BTD  $\rightsquigarrow$  generalization of CPD



- Complexity of basis images varies according to their ranks. **Rank-1**  $\leftrightarrow$  local structures. **Full-rank**  $\leftrightarrow$  more complex structures related to global information
- Combination of basis images with different ranks  $\leftrightarrow$  structures with a range of complexity levels that represent local and global features at the same time
- The BTD is as a sum of tensors with different ranks  $\leftrightarrow$  flexible estimation of data
- Each basic sub-tensor in the sum captures a similar structure (regarding dimensions, sparsity profile and constraints) among all examples in a dataset
- With the same number of features, the BTD approximates data better than the CPD

# Example 7: Tensor completion (missing data recovery)


A type of BTD (Kronecker BTD) recovers an image with even 90 % missing data



- Missing data may arise due to faulty or unreliable sensors (Veracity, see Slide 5)
- Missing data recovery is based on the available information (inpainting)
- The RGB image is a natural tensor (see Slide 11), in this case of size  $512 \times 512 \times 3$
- For data with structure, like the above image, TDs can perform missing data recovery whereby the missing pixels are recovered through a Kronecker product of available pixels and an “indicator tensor” (binary mask determined by available/mixing pixels)
- Observe good results with even 90% of missing pixels
- The problem of data reconstruction from incomplete information is closely related to the Compressed Sensing paradigm (see Slide 42)

# Beyond standard regression $\leadsto$ latent component analysis

## The Partial Least Squares (PLS) method

- Regression refers to the modelling of one or more dependent variables (outputs, responses),  $\mathbf{Y}$ , by a set of independent variables (regressors, predictors),  $\mathbf{X}$
- Concept behind PLS  underlying structure is governed by latent variables shared between the  $\mathbf{X}$  and  $\mathbf{Y}$
- Thus, PLS compromises between fitting  $\mathbf{X}$  and predicting  $\mathbf{Y}$
- Compare with ARMA(p,q) modelling where the input is white noise (has no structure)

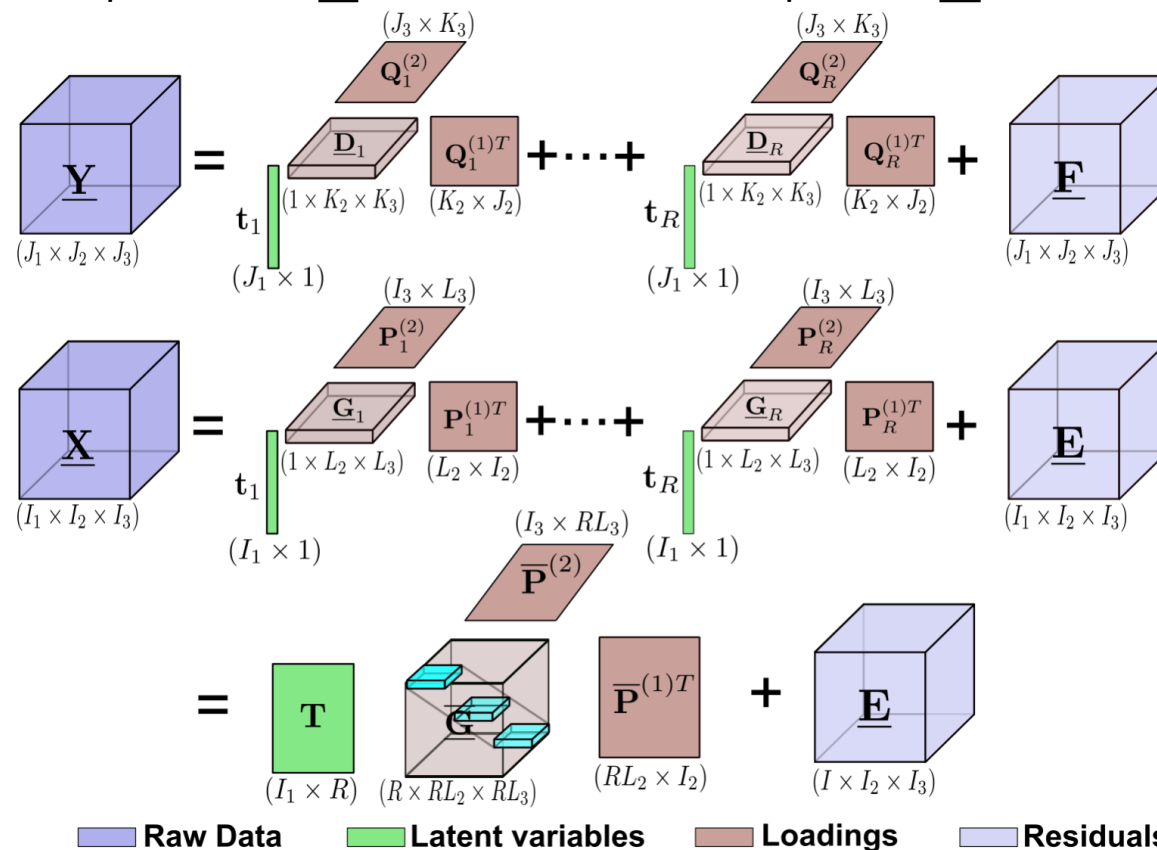
$$\begin{array}{ccccccc}
 \mathbf{X} & = & \mathbf{T} & \mathbf{P}^T & + & \mathbf{E} & = & \sum_{r=1}^R & \left[ \begin{array}{c} \text{yellow bar} \\ t_r \end{array} \right] & \left[ \begin{array}{c} \text{red bar} \\ p_r^T \end{array} \right] & + & \mathbf{E} \\
 (I \times N) & & (I \times R) & (R \times N) & & (I \times N) & & & & & & (I \times N)
 \end{array}$$

$$\begin{array}{ccccccc}
 \mathbf{Y} & = & \mathbf{U} & \mathbf{Q}^T & + & \mathbf{F} & = & \sum_{r=1}^R & \left[ \begin{array}{c} \text{yellow bar} \\ u_r \end{array} \right] & \left[ \begin{array}{c} \text{purple bar} \\ q_r^T \end{array} \right] & + & \mathbf{F} \\
 (I \times M) & & (I \times R) & (R \times M) & & (I \times M) & & & & & & (I \times M)
 \end{array}$$

# Tensor-valued PLS

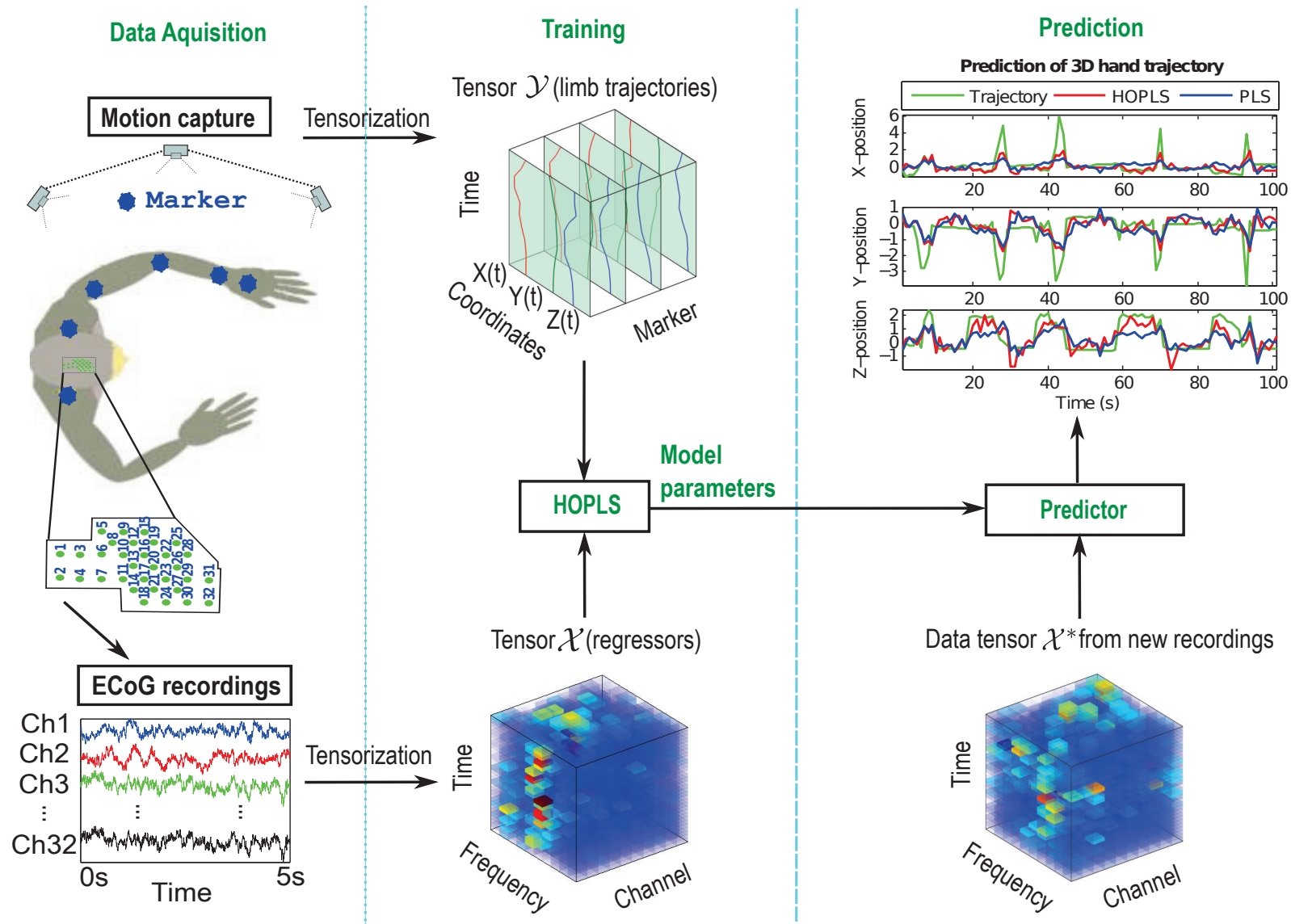
## The Higher-Order Partial Least Squares (HOPLS)

- **Goal:** to predict a tensor  $\underline{\mathbf{Y}}$  from a tensor  $\underline{\mathbf{X}}$
- **Approach:** to extract the common latent variables between  $\underline{\mathbf{Y}}$  and  $\underline{\mathbf{X}}$
- **Advantages:** ability to model interactions between complex latent components of both the tensor of predictors,  $\underline{\mathbf{X}}$ , and the tensor of responses,  $\underline{\mathbf{Y}}$



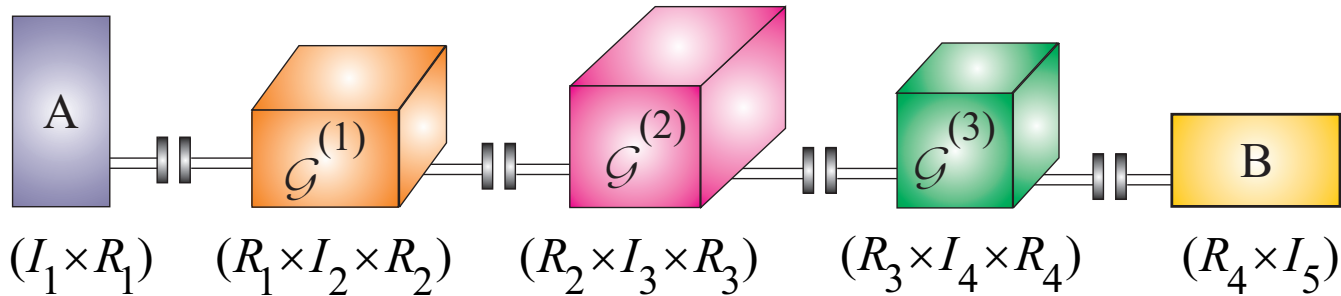
# Example 8: Prediction of arm movement from brain activity

Predictors: Brain activity (EEG). Responses: 3-D arm movement trajectory (X,Y,Z)

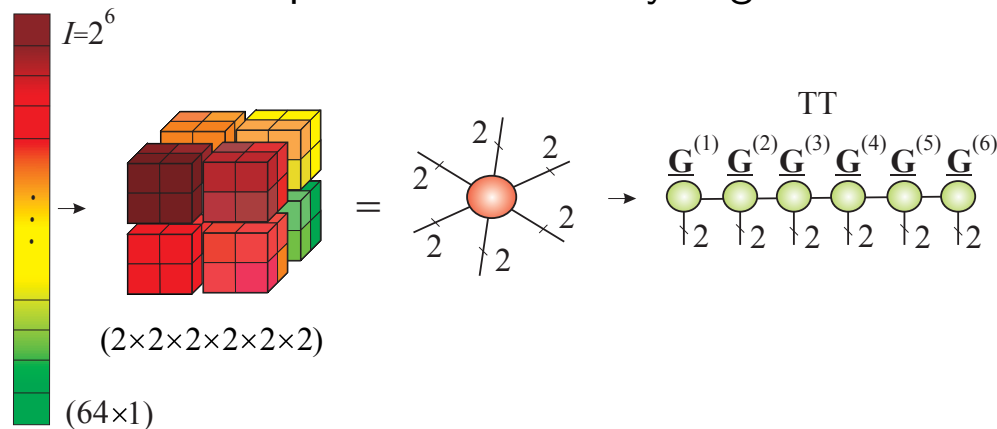


# Advanced concepts: Tensor train (TT) decomposition

Curse of dimensionality can be eliminated through tensor network representations

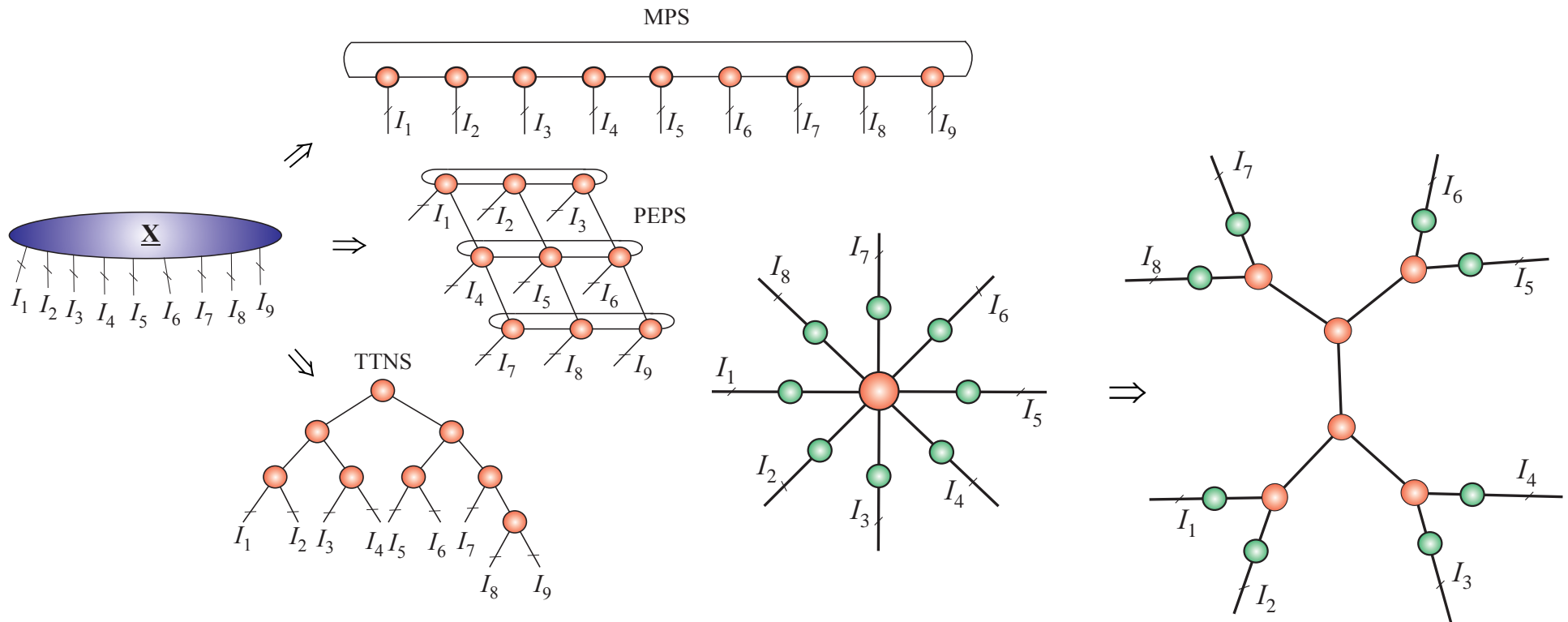


- More degrees of freedom  $\rightsquigarrow$  more latent dependencies need to be preserved
- This inevitably leads to *curse of dimensionality* (CoD) (see Slide 23)  $\rightsquigarrow$  the number of elements grows exponentially with the the tensor order (number of dimensions)
- TT decomposition represents an  $N$ th-order tensor via two factor matrices, **A** and **B**, and  $(N - 2)$  small core tensors,  $\underline{\mathbf{G}}^i$ . These are connected through tensor contractions
- This allows for a distributed representation of very large data on multiple computers



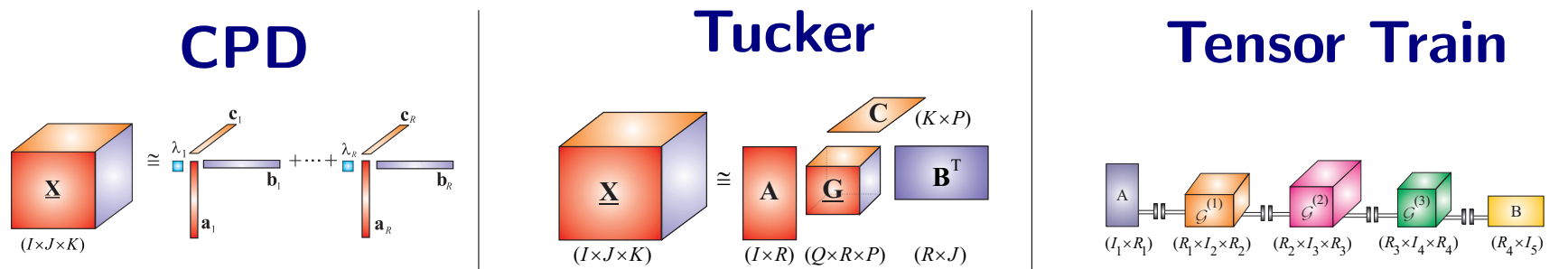
# Other types of tensor networks (TNs)

The number of free edges determines the order of a core tensor (usually 3 or 4)



- Tensor network architectures can be with or without loops  $\leftrightarrow$  the Matrix Product State (MPS), Tree Tensor Network State (TTNS), Projected Entangled-Pair States (PEPS), Hierarchical Tucker (HT)
- TNs decompose a very high-order tensor into sparsely (weakly) connected low-order and small-size core tensors (red circles)  $\leftrightarrow$  computational and storage benefits

# Comparison of multidimensional decompositions



## storage complexity

$$\mathcal{O}(NIR)$$

$$\mathcal{O}(NIR + R^N)$$

Depends on a chosen type

## inherent structure

Represented through rank-1 terms

Represented through core tensors and factor matrices

Represented through tensor contractions

## uniqueness conditions

Very soft and depend on the CPD structure

Constraints should be imposed on factor matrices

N/A

# Applications across data science

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- Civil engineering  $\leftrightarrow$  condition monitoring in structures
- Social networks  $\leftrightarrow$  analysis of information content and information spread
- Multiscale volume visualization  $\leftrightarrow$  integration of tensor decompositions into interactive large-scale volume rendering
- Transportation systems  $\leftrightarrow$  traffic planning and management in intelligent transportation
- Environmental monitoring  $\leftrightarrow$  distributed analysis of ecological parameter spreading at different locations and times
- Internet of things  $\leftrightarrow$  analysis of massive amounts of data captured by embedded devices in large-scale autonomous systems
- Video surveillance  $\leftrightarrow$  crowd density estimation and motion recognition for detection of abnormal activities
- Data fusion  $\leftrightarrow$  combining multiple and diverse data sources to make informed decisions  $\leftrightarrow$  '1 + 1 > 2'
- User/topic clustering in text  $\leftrightarrow$  a general tensor model may involve the dimensions e.g.  $\text{User} \times \text{Keyword} \times \text{Time}$
- Network security  $\leftrightarrow$  anomaly via a model  $\text{Source IP} \times \text{Target IP} \times \text{Port} \times \text{Time}$

# Conclusions

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- Multiway data representation and the associated multilinear algebra are a natural way to approach the Big Data paradigm
- Representation of data through higher-order tensors is both physically meaningful and yields storage and computational advantages
- A particular emphasis has been on tensor decompositions (Canonical Polyadic, Tucker) and their applications
- The associated low-rank tensor approximations enable super-compression in tensor formats, thus alleviating or completely eliminating the **curse of dimensionality** associated with Big Data
- With tensors, the complexity of storage becomes linear,  $\mathcal{O}(NIR)$ , instead of the exponential,  $\mathcal{O}(I^N)$ , complexity in the raw data format, where  $N$  is the number of dimensions in data,  $R$  the rank of a tensor, and  $I$  the size of the dimensions (modes)
- Tensor networks  $\leftrightarrow$  distributed storage and computing of otherwise unmanageable volumes of data
- Applications  $\rightsquigarrow$  video analytics, biomedical eng., social networks, ...

# Literature

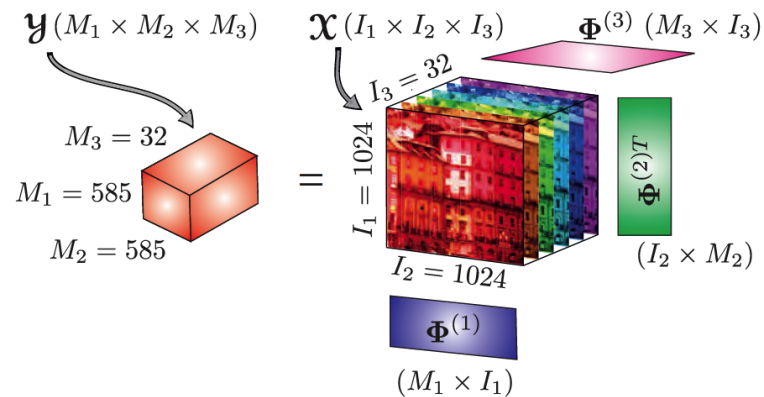
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# Example 9: Higher-Order Compressed Sensing (HO-CS)

An extension to tensors overcomes the loss of spatial and contextual relationships in data, owing to high degrees of structure inherent in tensors

Kronecker-CS of a 32-channel hyperspectral image  $\mathcal{X}$



CS  $\rightsquigarrow$  signal reconstruction when the set of measurements is much smaller than the original data

**Top:** Measurement scenario

**Top right:** Original huge hyperspectral image

**Bottom:** The hyperspectral image of affordable size, reconstructed using HO-CS

Original hyperspectral image - RGB display

(1024 x 1024 x 32)

(256 x 256 x 32)



Reconstruction (SP=33%, PSNR = 35.51dB) - RGB display

(1024 x 1024 x 32)

(256 x 256 x 32)



# Notes

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# Notes

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