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Ten Berge, Jos M. F.; Tendeiro, Jorge N.

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The link between sufficient conditions by Harshman and by Kruskal for uniqueness in Candecomp/Parafac

Jos M. F. Ten Berge \textsuperscript{a*} and Jorge N. Tendeiro \textsuperscript{a}

Harshman (\textit{UCLA Working Papers in Phonetics} 1972; 22: 111–117) has given a proof of uniqueness (identification) of Parafac solutions, when two of the three component matrices are of full column rank, and the third satisfies a few other conditions. Kruskal has given more relaxed sufficient conditions, which do not require any of the component matrices to be of full column rank. However, even when two component matrices are of full column rank, Harshman's conditions on the third matrix are still less easily satisfied than Kruskal's. The present paper bridges the gap between the two sets of conditions by utilizing the possibilities of slice mixing in Harshman's approach. It offers an alternative uniqueness theorem that is sufficiently general for all practical purposes and easy to interpret, with a proof that is easy to understand. Copyright © 2008 John Wiley & Sons, Ltd.

Keywords: uniqueness; identification; Parafac; Candecomp; three-way component analysis

1. INTRODUCTION

Richard Harshman's most important contribution to the world of multivariate data analysis has been the invention of the Parallel Factor Analysis (Parafac) method of three-way component analysis \cite{1}. Independently, in the context of multidimensional scaling, Carroll and Chang \cite{2} developed the Candecomp algorithm, a method for obtaining best least squares Parafac solutions. Accordingly, the method has been dubbed Candecomp/Parafac (CP). A key property of CP is the uniqueness that its components have under mild conditions. Harshman first discusses the uniqueness property in 1970, reporting a mathematical proof by Jennrich (Reference \cite{1}, pp. 61–62). This proof shows that when all three-component matrices have full column rank, alternative solutions have the same component matrices up to permutation and scale. Harshman \cite{3} gave a more relaxed sufficient condition for uniqueness, which requires only two of the three component matrices to be of full column rank, whereas the third may have only two rows satisfying certain conditions. A further relaxation was given by Kruskal \cite{4}, who showed that even if none of the component matrices have full column rank, a CP solution may be unique. The present paper is aimed at clarifying the relation between the Harshman condition and Kruskal's in the case where two component matrices have full column rank. It will be shown that, when the possibility of taking linear combinations of the fitted data slices is fully exploited, Harshman's conditions become equivalent to Kruskal's, in cases where two of the component matrices have full column rank. In the process, we obtain an alternative uniqueness theorem that is sufficiently general for all practical purposes and easy to interpret, with a proof that is easy to understand. We start with a review of the matrix equations that define uniqueness of Parafac solutions.

2. THE EQUATIONS OF A PARAFAC SOLUTION

Let $X$ be a three-way data array of order $I \times J \times K$, containing frontal slices $X_1, \ldots, X_K$ of order $I \times J$. The CP method in $R$ dimensions decomposes the slices as

$$X_k = A_k C_k B_k^T + E_k$$

where $A$ is an $I \times R$ matrix, $B$ is a $J \times R$ matrix, $C_k$ is a diagonal matrix, containing the elements of row $k$ of a $K \times R$ matrix $C$, $k = 1, \ldots, K$, and $E_k$ is a matrix of residuals. Suppose there exists an alternative solution (with the same residuals)

$$X_k = G_k D_k H_k^T + E_k$$

with $G$ and $H$ of the same order as $A$ and $B$, respectively, and $D_k$ diagonal, containing the elements of row $k$ of a $K \times R$ matrix $D$, $k = 1, \ldots, K$. A solution for CP is said to be unique when, for every alternative solution of the form (2), $G = A_1 A_2$ and $H = B_1 B_2$ and $D = C_1 C_2$ for some permutation matrix $P_1$ and diagonal matrices $A_1$, $A_2$ and $A_3$, with $A_1 A_2 A_3 = I_R$. That is, a solution is unique when the only changes it permits are joint permutations and rescaling of columns of $A$, $B$, and $C$.

* Correspondence to: J. M. F. Ten Berge, Department of Psychology, University of Groningen, Grote Kruisstraat 2/1, 9712 TS Groningen, Netherlands.
E-mail: j.m.f.ten.berge@rug.nl

\textsuperscript{a} J. M. F. Ten Berge, J. N. Tendeiro

University of Groningen, The Netherlands

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Harshman [3] gave as a sufficient condition for uniqueness that two component matrices (A and B, say) have full column rank, and the third satisfies conditions of non-singularity and distinctness. That is, when elements from two rows of C are used to fill diagonal matrices C_1 (non-singular) and C_2, and all diagonal elements of C_1 · C_2 are distinct, then uniqueness holds. In fact, Harshman also assumed C_2 to be non-singular but this is not essential and will be ignored. Originally, the matrix C to be considered contained only two rows, but it has been well understood from the beginning of the uniqueness was implied as soon as C contained at least one pair of rows satisfying the conditions.

It has also been clear from the beginning that Harshman’s conditions were not necessary. In particular, Kruskal [4] has shown that the assumption of A and B to have full column rank is overly restrictive. In fact, neither A nor B nor C need to be of full column rank, as long as their so-called k-ranks (the k-rank of a matrix is the largest value k such that all subsets of k columns of the matrix are linearly independent) add up to at least 2R + 2, where R is the number of components. This condition is weaker than Harshman’s except when R = 1, where Harshman’s condition may be satisfied but Kruskal’s cannot be satisfied. Kruskal’s conditions are necessary and sufficient for R = 2 or 3, but not for other values of R [5].

3. WHEN A AND B HAVE FULL COLUMN RANK

In the specific situation where A and B have full column rank, the condition of Kruskal takes a particularly simple form. That is, the matrix C needs to have at least k-rank 2, which means that every pair of columns of C constitutes a rank-2 matrix. Equivalently, C has no mutually proportional columns. This condition also rules out the possibility of having a zero column in C. For practical applications, this is a particularly useful result because having A and B of full column rank is satisfied in nearly all applications. Unfortunately, the proof of Kruskal’s general result is rather inaccessible because it relies on abstract geometrical concepts. This may well explain why textbook authors such as Smilde et al. [6], aiming at non-mathematicians, merely state Kruskal’s condition but give a complete proof of Harshman’s uniqueness. Although Stegeman and Sidiropoulos [7] have given a simplified version of Kruskal’s proof, even their approach is still quite complicated for much of the intended readership such as chemometricians or psychometricians. At the end of the day, teachers and textbook writers face the dilemma of either presenting their students a straightforward proof for a sub-optimal result or no proof at all for the optimal result. The present paper is meant to mitigate the dilemma. It gives a straightforward proof for Kruskal’s result when A and B have full column rank. In fact, Harshman’s [3] proof is sharpened by taking full advantage of the possibilities of replacing the slices of the array by a set of linear combinations of these slices, a procedure which is called slice mixing. The possibility of using slice mixing in uniqueness proofs of CP has also been considered by Leurgans et al. [8]. Their approach is embodied in a derivation of a closed-form CP solution, when it is known that a perfect fit solution of rank R exists (R ≤ I, R ≤ J). The present paper addresses the uniqueness issue directly and is, in that sense, more straightforward. Also, we use a new simplifying result (Result 2). Nevertheless, as far as uniqueness is concerned, much of the present paper is in the same spirit as that of Leurgans et al. From now on, the assumption that A and B have full column rank will be taken for granted.

4. RELAXING HARSHMAN’S CONDITIONS BY USING SLICE MIXING

Harshman’s conditions for C stipulate that C_1 and C_2 (standing for any suitably picked pair of diagonal matrices holding elements from two rows of C) satisfy the condition that C_1 is non-singular and all diagonal elements of C_1 · C_2 are distinct. This poses two sorts of limitations. For one thing, when C has a zero element in each row, there cannot be a C_1^{-1}. Still, Kruskal’s condition of at least k-rank 2 may be satisfied. For example, when

\[
C = \begin{bmatrix}
0 & 1 & 1 \\
2 & 0 & 6 \\
3 & 1 & 0
\end{bmatrix}
\]

(3)

there is no pair of proportional columns so Kruskal’s condition is satisfied. However, suppose we replace our array by one in which slice X_1 is added to slices X_1 and X_2, a procedure to be justified below. Then we have a CP solution with row 3 of C added to row 1 and row 2, so C is replaced by

\[
C' = \begin{bmatrix}
0 & 1 & 1 \\
2 & 2 & 6 \\
3 & 1 & 3
\end{bmatrix}
\]

(4)

implying that C_1 (with empty columns) and C_2 end up with no zeros. The problem of zeros in each row of C may thus be resolved by slice mixing. However, Harshman’s condition may still fail when there are no zeros. For instance, a solution with

\[
C = \begin{bmatrix}
1 & 1 & 1 \\
2 & 2 & 6 \\
3 & 1 & 3
\end{bmatrix}
\]

(5)

does not satisfy Harshman’s condition, because each pair of rows defines a matrix that has two proportional columns. Nevertheless, such a solution still has k-rank ≥ 2 for C. Again, adding slice 3 to the first two slices will produce a CP solution with no proportional columns in the first two rows of

\[
C' = \begin{bmatrix}
4 & 2 & 4 \\
5 & 3 & 9 \\
3 & 1 & 3
\end{bmatrix}
\]

(6)

and Harshman’s condition for C will be satisfied after all.

The examples demonstrate that slice mixing may turn a CP solution that fails to satisfy Harshman’s condition into one that does satisfy it. By itself, slice mixing is an operation that is not allowed in CP, because it changes the data and the new CP solution (with the same slice mix applied to C) may no longer be the optimal CP solution for the transformed array. Still, the slice mix in no way affects the properties that determine whether or not a CP solution is unique (Reference [5], p. 401). Specifically, we may pre-multiply A, B and C by non-singular matrices N_A, N_B and N_C, and transform the fitted data array accordingly, (e.g. when A is pre-multipied by N_A, so are the frontal slices of AC, B', and so on) without affecting (non-)uniqueness. For instance, when

\[AC'B = GD_{N_A}H', k = 1, \ldots, K,\]

implies \[G = A11A1^T,\] as defined below.
(2), then \( \mathbf{N}_k \mathbf{AC}_k \mathbf{B}^\prime = \mathbf{N}_k \mathbf{GD}_k \mathbf{H}^\prime \), \( k = 1, \ldots, K \), for non-singular \( \mathbf{N}_k \), also implies \( \mathbf{G} = \mathbf{AIL} \mathbf{I}_p \), and likewise for \( \mathbf{N}_k \) and \( \mathbf{N}_k \).

Accordingly, we can relax Harshman’s condition for \( \mathbf{C} \) by considering not just every pair of rows in \( \mathbf{C} \), but all possible pairs of rows that may arise when \( \mathbf{C} \) is pre-multiplied by a non-singular matrix \( \mathbf{N} \). That is, instead of considering all pairs of rows of \( \mathbf{C} \), we may consider all pairs of vectors in the row space of \( \mathbf{C} \). This approach allows us to show that when \( \mathbf{A} \) and \( \mathbf{B} \) have full column rank and \( \mathbf{C} \) has no mutually proportional columns, a CP solution is unique (Result 3). However, two preliminary results will be considered first.

Result 1. For any finite set of non-zero vectors \( \mathbf{x}_1, \ldots, \mathbf{x}_p \) there exist vectors that are orthogonal to none of them.

**Proof.** Trivial. In fact, any vector \( \mathbf{y} \) that is randomly generated from a continuous distribution will be non-orthogonal to \( \mathbf{x}_1, \ldots, \mathbf{x}_p \) with probability 1.

An immediate implication is that the row space of \( \mathbf{C} \) always contains a vector with no zeros, when \( \mathbf{C} \) has no zero column, a property to be used in Result 3 below. But the result also plays a role in the following:

Result 2. The row space of \( \mathbf{C} \) contains a pair of vectors \( \mathbf{x} \mathbf{C} \) and \( \mathbf{y} \mathbf{C} \) satisfying the distinctness condition if and only if \( \mathbf{C} \) has no mutually orthogonal columns.

**Proof.** Consider equation (7) of Result 2, which states that for any pair of columns \( \mathbf{x} \mathbf{C} \) and \( \mathbf{x} \mathbf{C} \) of \( \mathbf{C} \), the inner product of \( \mathbf{x} \mathbf{C} \) and \( \mathbf{y} \mathbf{C} \) is non-zero if and only if \( \mathbf{C} \) has no mutually orthogonal columns. This result can be used to establish the uniqueness of the CP decomposition under certain conditions.

5. **DISCUSSION**

We have relaxed Harshman’s approach to obtain sufficient conditions for uniqueness in CP, by taking advantage of the possibilities of slice-mixing. Compared to Kruskal’s condition, Harshman’s approach is more accessible because it relies on standard tools of matrix algebra. This may be convenient for pedagogical purposes. From a mathematical perspective, however, Kruskal’s condition remains more powerful because it also handles cases where neither \( \mathbf{A} \), nor \( \mathbf{B} \), nor \( \mathbf{C} \) has full column rank.

The above proof shows that Harshman’s condition on \( \mathbf{C} \), once extended with the possibilities of slice mixing, is equivalent to having \( k \)-rank 2 at least for \( \mathbf{C} \). It is well known that when \( \mathbf{A} \) and \( \mathbf{B} \) have full column ranks, this condition on \( \mathbf{C} \) is also necessary for uniqueness. For instance, Leurgans et al. [8] have shown how to obtain alternative solutions when two columns in \( \mathbf{C} \) are proportional.

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