

Hidden Symmetries II: Noncommutative Duality, Geodesic Convexity, Polytopes

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based on joint works with Peter Bürgisser, Levent Dogan, Cole Franks,
Ankit Garg, Visu Makam, Harold Nieuwboer, Rafael Oliveira, Avi Wigderson

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Recap of Part I

Alternating minimization – one algorithm that solves two problems:

- ▶ *matrix, operator, tensor scaling* with many applications
- ▶ *null cone membership* in invariant theory: $0 \in \overline{Gv}$?

Hidden symmetries: Algorithm moves inside group $G = G_1 \times \cdots \times G_d$.
Invariants key to analysis (permanent, Ω -process, ...).

Three questions:

- ▶ Why should a simple “greedy” algorithm work?
- ▶ What is the connection between scaling and null cone?
- ▶ How to go beyond multilinear actions of product groups?

E.g., simultaneous *conjugation*, *symmetric tensor scaling*, ...

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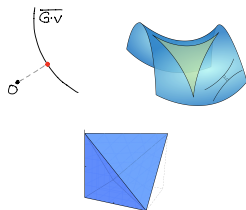
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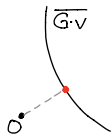
Plan for Part II

- 1 Group actions and optimization
- 2 From Euclidean to geodesic **convexity**
- 3 Noncommutative **duality**
- 4 **Algorithms** for geodesic optimization
- 5 **Polytopes** and nonuniform scaling



Big picture: Null cone, optimization, and scaling

Is $0 \in \overline{Gv}$?



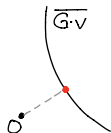
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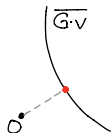
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Minimize $\|g \cdot v\|$ over $g \in G$.

Norm Minimization

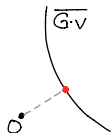


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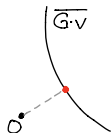
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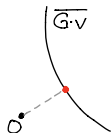
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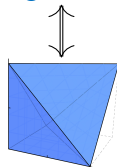
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Scaling Problem

Let's get started!



Polytopes

Setup

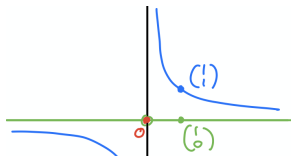
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Action on $V = \mathbb{C}^m$ by linear transformations

Orbits $Gv = \{g \cdot v : g \in G\}$ and their closures \overline{Gv}

Example: $G = \mathbb{C}^*$, $V = \mathbb{C}^2$

$$g \cdot \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} gx \\ g^{-1}y \end{pmatrix}$$



The minimum ℓ^2 -norm in an orbit closure is called the **capacity**:

$$\text{cap}(v) := \inf_{g \in G} \|g \cdot v\| = \min_{w \in \overline{Gv}} \|w\|$$

- ▶ the basic optimization problem that we wish to solve!
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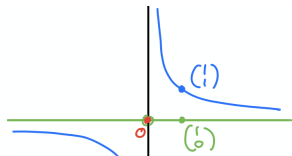
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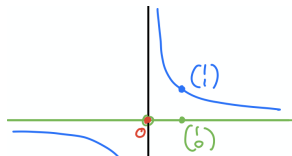
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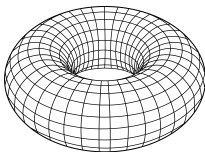


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Warmup: Commutative Group Actions



Example: Matrix scaling revisited

Let $G = T_n(\mathbb{C}) \times T_n(\mathbb{C})$ act on $V = \text{Mat}_n(\mathbb{C})$ by row-column scaling:

$$(\mathbf{g}, \mathbf{h}) \cdot M = \begin{pmatrix} g_1 & & \\ & \ddots & \\ & & g_n \end{pmatrix} M \begin{pmatrix} h_1 & & \\ & \ddots & \\ & & h_n \end{pmatrix}$$

Capacity:

$$\text{cap}(M)^2 = \inf_{\mathbf{g}, \mathbf{h}} \sum_{i,j} |g_i M_{ij} h_j|^2 = \inf_{x, y \in \mathbb{R}^n} \sum_{i,j} |M_{ij}|^2 e^{x_i + y_j}$$

- ▶ geometric program, log-convex in x, y

Gradient:

$$\nabla_{x=y=0} \log(\dots) = (\mathbf{r}(M), \mathbf{c}(M))$$

where $\mathbf{r}(M)$, $\mathbf{c}(M)$ row and column sums of matrix with entries $\frac{|M_{ij}|^2}{\|M\|^2}$.

Norm minimization and matrix scaling are equivalent! ☺ Motivates why Sinkhorn solves either and is starting point for cutting-edge algorithms.

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Example: Laurent polynomials

$G = T_n(\mathbb{C})$ acts on Laurent polynomials in n variables by scaling:

$$P = \sum_{\omega \in \mathbb{Z}^n} p_{\omega} Z^{\omega} \quad \Rightarrow \quad g \cdot P = \sum_{\omega \in \mathbb{Z}^n} p_{\omega} g^{\omega} Z^{\omega}$$

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Any action of T_n is essentially of this form. Rich and nontrivial!

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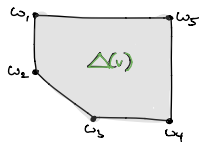
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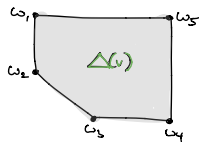
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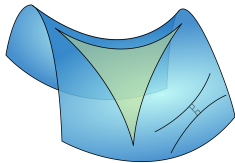


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From Euclidean to geodesic convexity



Norm minimization and gradient

We want to minimize the function:

$$F: G \rightarrow \mathbb{R}, \quad F(g) := \log \|g \cdot v\|$$

Consider $G = GL_n$. By the polar decomposition, if U_n preserves the norm we can restrict the minimization to:

$$PD_n = \{p = e^X : X \in \text{Herm}_n\}$$

The gradient after this change of variables is called the **moment map**:

$$\mu: V \setminus \{0\} \rightarrow \text{Herm}_n, \quad \mu(v) = \nabla_{X=0} F(e^X)$$

- ▶ **Riemannian gradient** at $p = I$, as a function of v
- ▶ Hamiltonian physics, symplectic geometry
- ▶ It turns out that $\mu(v) = 0$ captures natural **scaling problems!**

Analogously for, e.g., $G = SL_n \rightsquigarrow X$ traceless.

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Let $G = \mathrm{GL}_n(\mathbb{C}) \times \mathrm{GL}_n(\mathbb{C})$ act on $V = \mathrm{Mat}_n(\mathbb{C})^{\oplus d}$ by **left-right action**:

$$(g, h) \cdot (M_1, \dots, M_d) = (gM_1h^{-1}, \dots, gM_dh^{-1})$$

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$$\mu(M) = \frac{1}{\|M\|^2} \left(\sum_{i=1}^d M_i M_i^*, -\sum_{i=1}^d M_i^* M_i \right)$$

If we restrict to $G = \mathrm{SL}_n \times \mathrm{SL}_n$: captures **operator scaling**!

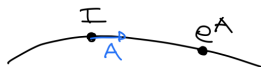
However, the objective is *not* convex in $X, Y \dots$

Geodesic convexity

Why does the equivalence between norm minimization and scaling hold?

$$F: \text{PD}_n \rightarrow \mathbb{R}, \quad F(p) := \log \|p \cdot v\|$$

is convex along the curves e^{Xt} for any $X \in \text{Herm}_n$, which are geodesics for a natural Riemannian metric on PD_n . That is, F is **geodesically convex**!



Proof? $\{e^{Xt}\} =$ commutative subgroup \Rightarrow Laurent polynomials \odot

Just like in the Euclidean case, geodesic convexity implies that critical points are global minima:

$$\|v\| = \text{cap}(v) \quad \Leftrightarrow \quad \mu(v) = 0$$

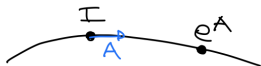
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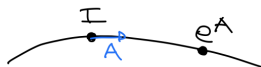
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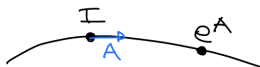
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Geodesic convexity made quantitative

The objective $F(p) = \log \|p \cdot v\|$ is **geodesically smooth**, meaning

$$\partial_t^2 F(e^{Xt}) \leq L \|X\|^2.$$

Noncommutative duality estimates

$$1 - \frac{\|\mu(v)\|}{\gamma} \leq \frac{\text{cap}(v)^2}{\|v\|^2} \leq 1 - \frac{\|\mu(v)\|^2}{2L}$$

- ☺ norm minimization \Leftrightarrow scaling in a quantitative way
- ☺ null cone membership reduces to solving either
- ☺ scaling is possible *iff* not in null cone

[Kempf-Ness '79]

Parameters L, γ depend on combinatorial data of action.

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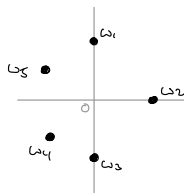
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Interlude: Weights of action

Take any action of GL_n . If we restrict to $T_n = (\cdot \cdot)$, can find basis of $V \cong \mathbb{C}^m$ s.th. action equivalent to scaling Laurent polys. The exponents

$$\Omega = \{\omega_1, \dots, \omega_m\} \subseteq \mathbb{Z}^n.$$

are called **weights**, and they completely characterize the action.



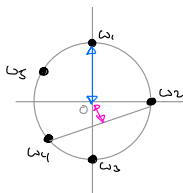
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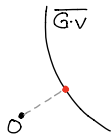


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Summary so far: Noncommutative group optimization [BFGOWW]

Action of “nice” $G \subseteq GL_n$ on $V \cong \mathbb{C}^m$, $\mu(v) = \nabla_{p=I} \log \|p \cdot v\|$.

Is $0 \in \overline{Gv}$?



Minimize $\|g \cdot v\|$ over $g \in G$.

Norm Minimization

$\xleftrightarrow{\text{g-convexity}}$
 $\xleftrightarrow{\text{NC-duality}}$

Find $g \in G$ s.th. $\mu(g \cdot v) \approx 0$.

Scaling Problem

- ▶ **Geodesic convexity** explains why simple greedy algorithms can work.
- ▶ Scaling, norm minimization, and null cone related in *quantitative* way.
- ▶ Non-commutative generalization of convex programming **duality**.
- ▶ All examples (not) discussed in Avi' talk fall into this framework.

Interlude: Beyond GL_n and SL_n

All the preceding generalizes to complex **reductive** groups – not just SL_n , T_n , ST_n , and products thereof. Concretely, this means a subgroup

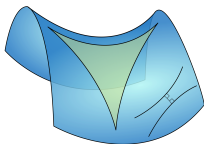
$$G \subseteq GL_n(\mathbb{C})$$

defined by polynomial equations that is closed under taking adjoints.

Any such group has a **polar decomposition** $g = up$, so we can reduce to

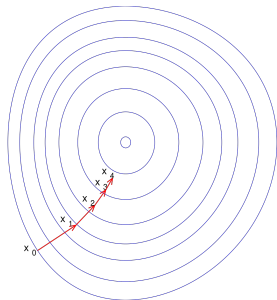
$$G \cap PD_n = \{g^*g : g \in G\}.$$

This is a Hadamard manifold (in fact a symmetric space of noncompact type), a particularly nice **Riemannian manifold of nonpositive curvature**.



NB: Nonpositive curvature poses unique challenges for optimization.

Algorithms



First order algorithm for scaling (“gradient descent”)

Idea: Repeatedly perform geodesic gradient steps

$$g \leftarrow e^{-\frac{1}{L} \nabla F(g)} g = e^{-\frac{1}{L} \mu(g \cdot v)} g.$$

Theorem

Let $v \in V$ be not in the null cone. Then the algorithm outputs $g \in G$ such that $\|\mu(g \cdot v)\| \leq \varepsilon$ within $T = \text{poly}(\frac{1}{\varepsilon}, \text{input size})$ steps.

Analysis: Smoothness implies F decreases in each step (Nicholas’s talk). Combine with a priori lower bound obtained using constructive invariant theory (Avi’s talk).

Corollary

Same algorithm solves **null cone problem** in time $\text{poly}(\frac{1}{\gamma}, \text{input size})$.

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Second order algorithm for norm minimization

Rough idea: Minimize local quadratic approximation (after regularization)

$$Q(H) = F(g) + \nabla F(g)[H] + \frac{1}{2} \nabla^2 F(g)[H, H] \approx F(e^H g)$$

on small neighborhoods, where it can be **trusted**. Need F “robust”.

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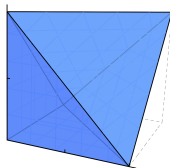
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Polytopes



Moment maps and polytopes

Recall the **scaling problem**: Given $v \in V$, find $g \in G$ s.th. $\mu(g \cdot v) \approx 0$.

- ▶ depending on the action, $\mu = 0$ means *doubly stochastic* matrix, *isotropic* frame, \dots , **uniform** marginals

Nonuniform scaling problem:

Given $v \in V$ and \mathbf{p} , find $g \in G$ s.th. $\mu(g \cdot v) \approx \mathbf{p}$.

Possible marginals are captured by

$$\Delta(v) = \{\mathbf{p} : \exists w \in \overline{Gv} : \mu(w) = \mathbf{p}\}$$

- ▶ if $G = T_n$ commutative, simply a Newton polytope [Kostant, Atiyah, \dots]
- ▶ in general, still convex polytope if defined properly (magically!), but arise *without explicit vertices or facets!* [Kirwan, Mumford, Brion, \dots]

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Examples of moment polytopes

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Complete set of linear inequalities known [Horn, Klyachko, Knutson-Tao, ...].

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- ▶ **Brascamp-Lieb:** Validity of integral inequalities in analysis.
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Applications in quantum information, algebraic complexity, algebra...

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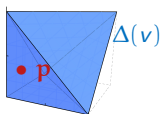
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Moment polytopes and noncommutative optimization



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Key idea: Reduce to $p = 0$ by a “shifting trick”:

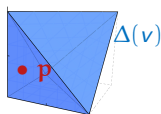
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State of the art: Either algorithm discussed above can solve nonuniform scaling problem. Polynomial dependence on most parameters for many interesting actions – but *exponential* dependence on bitsize of p !

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Summary and outlook

Geodesic convexity of $g \mapsto \|g \cdot v\|$ underlies unreasonable effectiveness of alternating minimization, is key to general efficient algorithms that exploit hidden symmetries.

Moment maps (gradient) capture natural scaling and marginal problems involving probability distributions, quantum states, isotropic position. . . with many applications.

Moment polytopes encode answers to these problems. Often exp. many facets, yet can admit efficient algorithms.

Many exciting open questions: Poly-time algorithms for general actions? Better tools for geodesic convex optimization in nonpositive curvature? What is tractable in invariant theory? How to tackle other difficult problems with natural symmetries? **Thank you for your attention!**

