



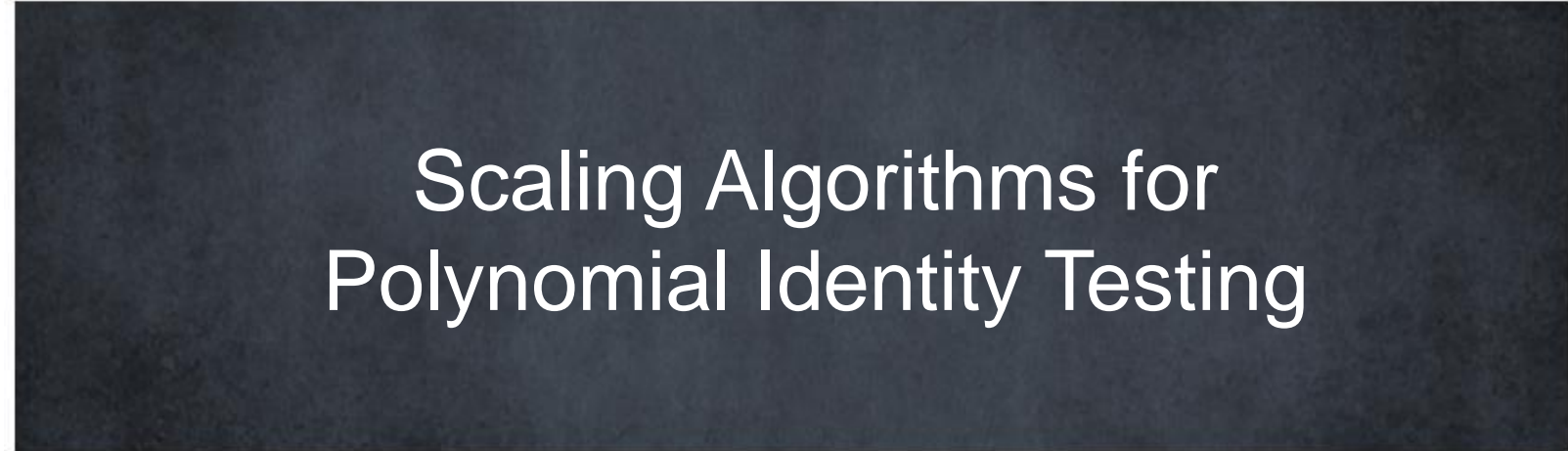
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Scaling Algorithms for
Polynomial Identity Testing





Today

Scaling Problems

Null Cone

Alternating Minimization

Orbit Closure Intersection

Geodesic Convexity

Matrix Balancing

$n \times n$ complex matrix A is **doubly balanced (DB)** if ℓ_2 norm of rows/columns of A are equal.

B is **scaling** of A if \exists complex $x_1, \dots, x_n, y_1, \dots, y_n$ s.t. $\prod x_i = \prod y_j = 1$ and $b_{ij} = x_i a_{ij} y_j$.

A has DB scaling if \exists scaling B of A s.t. B is DB.

$$db(A) = \sum_i \left(\frac{r_i}{\|A\|^2} - \frac{1}{n} \right)^2 + \sum_j \left(\frac{c_j}{\|A\|^2} - \frac{1}{n} \right)^2$$

A has approx. DB scaling if $\forall \epsilon > 0$ there is scaling B_ϵ of A s.t. $db(B_\epsilon) < \epsilon$.

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

1	2
2	1



1/2 2

2	1
4	1/2

1

1

Matrix Balancing - examples

	$\sqrt{2}$	$(\sqrt{2})^{-1}$
$\sqrt{2}$	1	1
$(\sqrt{2})^{-1}$	1	4



	2	1
	1	2

	$1/\epsilon$	ϵ
ϵ	1	1
$1/\epsilon$	0	1



	1	ϵ^2
	0	1

Matrix Balancing – Algorithm S

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

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

Repeat k times:

1. Normalize rows of A (make norm of rows equal)
2. Normalize columns of A (make norm of cols equal)

If at any point $\mathbf{db}(A) < \epsilon$, output the scaling.

Else, output: **no scaling**.

Questions:

- Are we making progress at all?
- How do we know when to stop? (Which k ?)
- Is there an ϵ_0 such that if can scale to ϵ_0 then can scale for any ϵ ?

Algorithm S – Two Examples

0	2/1 ^{2/1} 0	2/1 ^{2/1} 0
2/1 ^{2/1} 0	0	0
2/1 ^{2/1} 0	0	0

10/1 ^{10/1} 7	22/1 ^{22/1} 8 7	51/2 ^{51/2} 7
18/1 ^{18/1} 2 3	31/1 ^{31/1} 8	0
6/1 11	0	0

Question: How can we distinguish between these two cases?

Observation: In first example, “huge” block of zeros (Hall blocker).
In second, have a matching.

Are these the only cases?

Quantum Operators – Definition

A **quantum operator** is any map $\mathbf{T}: \mathbf{M}_n(\mathbb{C}) \rightarrow \mathbf{M}_n(\mathbb{C})$ given by (A_1, \dots, A_m) s.t.

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

Such maps take psd matrices to psd matrices.

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

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

- Analog of scaling?
- Double balanced?



Can scaling solve
PIT?

Operator balancing

A quantum operator $\mathbf{T}: \mathbf{M}_n(\mathbb{C}) \rightarrow \mathbf{M}_n(\mathbb{C})$ is **doubly balanced (DB)** if $\mathbf{T}(I) = \mathbf{T}^*(I) = I$.

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

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

Distance to doubly-balanced:

$$db(\mathbf{T}) \stackrel{\text{def}}{=} \left\| \frac{\mathbf{T}(I)}{\|\mathbf{A}\|^2} - \frac{\mathbf{1}}{n} I \right\|_F^2 + \left\| \frac{\mathbf{T}^*(I)}{\|\mathbf{A}\|^2} - \frac{\mathbf{1}}{n} I \right\|_F^2$$

$\mathbf{T}(X)$ has approx. DB scaling if $\forall \epsilon > 0, \exists$ scaling L_ϵ, R_ϵ s.t. operator $\mathbf{T}_\epsilon(X)$ given by $(L_\epsilon A_1 R_\epsilon, \dots, L_\epsilon A_m R_\epsilon)$ has $db(\mathbf{T}_\epsilon) \leq \epsilon$.

1. When does (A_1, \dots, A_m) have approx. DB scaling?
2. Can we find it efficiently?

Operator Balancing – Algorithm G

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

Algorithm G [Gurvits' 04]:

Repeat k times:

1. Left normalize $\mathbf{T}(\mathbf{X})$, i.e. make $\mathbf{T}(\mathbf{I}) \propto \mathbf{I}$.
2. Right normalize $\mathbf{T}(\mathbf{X})$, i.e. make $\mathbf{T}^*(\mathbf{I}) \propto \mathbf{I}$.

If at any point $\mathbf{db}(\mathbf{T}) < \epsilon$ output scaling.

Else output **no scaling**.

- Which k should we choose?
- Is there an ϵ_0 such that if can scale to ϵ_0 then can scale for any ϵ ?



Analysis – General Approach

Three steps:

1. **[Upper bound]** Potential function Φ is norm of input.
 - Φ upper bounded by input size
2. **[Progress/step]** If we are ϵ -far from DB then normalization decreases value of Φ by $\times \exp(O(\epsilon))$
3. **[Lower bound]** If there is scaling, “*some property*” tells us that $\Phi \geq \exp(-poly(n))$
 - Bounded away from zero

Approach proves correctness & running time of $poly(nb/\epsilon)$

Analysis – Revisited (matrix scaling)

Three steps:

1. **[Upper bound]** Potential function $\Phi = ||\mathbf{A}||^2$
 - Φ upper bounded by input size
2. **[Progress/step]** If we are ϵ -far from DB then normalization decreases value of Φ by $\times \exp(\mathcal{O}(\epsilon))$
3. **[Lower bound]** \mathbf{A} not in null cone, there is “nice” invariant $\mathbf{p}(\mathbf{Z})$ s.t. $\mathbf{p}(\mathbf{A}) \neq \mathbf{0}$.
 - $\mathbf{p}(\mathbf{Z})$ invariant $\Rightarrow \mathbf{p}(\mathbf{A}) = \mathbf{p}(\mathbf{B}), \quad \forall \mathbf{B} \in \mathbf{G} \cdot \mathbf{A}$
 - $\mathbf{p}(\mathbf{Z})$ integer coeffs. $\Rightarrow |\mathbf{p}(\mathbf{A})|^2 \geq \mathbf{1} \Rightarrow ||\mathbf{B}|| \geq \exp(-n)$

Proves correctness & running time of $\text{poly}(n \cdot \log(v)/\epsilon)$

Invariants – Matrix Scaling

Matrix Scaling: $ST_n \times ST_n \simeq M_n(\mathbb{C})$

- Matching monomials are invariants:

$$B = XAY \Rightarrow \prod \mathbf{b}_{i\sigma(i)} = \prod \mathbf{x}_i \mathbf{a}_{i\sigma(i)} \mathbf{y}_{\sigma(i)} = \prod \mathbf{x}_i \mathbf{y}_i \cdot \prod \mathbf{a}_{i\sigma(i)} = \prod \mathbf{a}_{i\sigma(i)}$$

- They generate all other invariants
 - If A not in null cone then $\mathbf{p}(A) \neq \mathbf{0}$ for some matching
- A integer coeffs. & $\mathbf{p}(A) \neq \mathbf{0} \Rightarrow |\mathbf{p}(A)|^2 \geq 1$
 - $B \in \overline{G \cdot A} \Rightarrow |\mathbf{p}(B)|^2 = |\mathbf{p}(A)|^2 \geq 1$
 - $\mathbf{p}(B)$ is a matching monomial $\Rightarrow \|\mathbf{B}\|^{2n} \geq |\mathbf{p}(B)|^2 \geq 1$

Algorithm S – Analysis

Algorithm S: matrix A integer entries bounded by ν , param. $\epsilon > 0$.

Repeat k times:

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

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

Else, output: **no scaling**.

Analysis [\sim LSW'00]:

1. $\|A\|^2 \leq \nu^2 \cdot n^2$ (bound on input)
2. $db(A) \geq \epsilon \Rightarrow \|A\|^2$ decreases by $\exp(O(\epsilon))$
after normalization (AM-GM)
3. $\|B\| \geq 1$ for any scaling of A

Invariants – Operator Scaling

Operator Scaling: $SL_n \times SL_n \simeq M_n(\mathbb{C})^m$

- Invariants: given $B_i = LA_i R$

$$\det(\sum B_i \otimes Y_i) = \det(\sum (LA_i R) \otimes Y_i)$$

$$= \det(\sum A_i \otimes Y_i) \cdot \det(L)^d \det(R)^d = \det(\sum A_i \otimes Y_i)$$

- They generate all other invariants
 - If (A_i) not in null cone then $\mathbf{p}(A) \neq \mathbf{0}$ for some such inv.
- A_i, Y_i integer coeffs. & $\mathbf{p}(A) \neq \mathbf{0} \Rightarrow |\mathbf{p}(A)|^2 \geq 1$
- $B \in \overline{G \cdot A} \Rightarrow |\mathbf{p}(B)|^2 = |\mathbf{p}(A)|^2 \geq 1$
 $\Rightarrow \exp(nd) \cdot \|B\|^{2nd} \geq |\mathbf{p}(B)|^2 \geq 1$

$$\|B\| \geq \exp(-n)$$

Algorithm G – Analysis

Algorithm G: tuple (A_i) integer entries bounded by ν , $\epsilon > 0$.

Repeat k times:

1. Left normalize $(A_i) \rightarrow \sum A_i A_i^\dagger \sim I_n$
2. Right normalize $(A_i) \rightarrow \sum A_i^\dagger A_i \sim I_n$

If at any point $\mathbf{db}(T) < \epsilon$, output scaling.

Else, output: **no scaling**.

**Solved Null-Cone
Problem!**

Analysis [GGOW'15]:

1. $\sum \|A_i\|^2 \leq \nu^2 \cdot n^2$ (bound on input)
2. $\mathbf{db}(A) \geq \epsilon \Rightarrow \sum \|A_i\|^2$ decreases by $\exp(\mathcal{O}(\epsilon))$
after normalization (AM-GM)
3. $\sum \|B_i\|^2 \geq \exp(-n)$ for any scaling of A

(Recap) Hilbert's Foundational Results

Given vector space V and group G acting (linearly) on it

$$\text{Null cone } \mathcal{N}_G(V) = \{ v \in V \mid 0 \in \overline{G \cdot v} \}$$

[Hil'93] Given vector space V and group G acting (linearly) on it $\mathcal{N}_G(V)$ is the common zero set of **all** invariant polynomials. I.e.

$$v \in \mathcal{N}_G(V) \Leftrightarrow p(v) = 0 \quad \forall p \text{ invariant}$$

Null-cone Problem: given $v \in V$, is $v \in \mathcal{N}_G(V)$?

Two ways of solving this problem!

- Optimization: $\inf_{g \in G} (\|g \cdot v\|^2)$
- Algebraic: decide if all invariants vanish (“PIT”)

Why are we talking about this? Where is DB?



Kempf-Ness & Non-commutative duality

Null-cone Problem: given $v \in V$, is $v \in \mathcal{N}_G(V)$ (i.e. $0 \in \overline{G \cdot v}$)?

- Optimization: $cap(v) = \inf_{g \in G} (\|g \cdot v\|^2)$

How do we know we are “close” to the optimum?

- [KN’79] “Gradient is close to zero!”
 - Gradient “along the group action” (Lie Algebra)
 - General notion of convexity (geodesic-convexity)

[KN’79] “Non-commutative duality”

- $\mu(w)$ moment map: gradient along group action (*Ankit’s talk*)
- Dual program: $cap_\mu(v) = \inf_{g \in G} \|\mu(g \cdot v)\|^2$

Far from DB

$$cap_\mu(v) > 0 \Leftrightarrow cap(v) = 0$$

In Null cone

$db(A), db(T)$ norms of moment map for matrix/operator scaling!

Algorithm S – Primal dual approach

Algorithm S: matrix A integer entries bounded by ν , param. $\epsilon > 0$.

Repeat k times:

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

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

Else, output: **no scaling**.

Far from dual

Analysis [\sim LSW'00]:

1. $\|A\|^2 \leq \nu^2 \cdot n^2$ (bound on input)
2. $db(A) \geq \epsilon \Rightarrow \|A\|^2$ decreases by $\exp(O(\epsilon))$
after normalization (AM-GM)
3. $\|B\| \geq 1$ for any scaling of A

Progress in primal

Invariant Theory – Orbit Closure Intersection

Invariant Theory:

$G = \mathrm{SL}_n(\mathbb{C})^2$, vector space $V = \mathbf{M}_n(\mathbb{C})^m$ action by L-R mult:

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

Orbit Closure: given $v = (A_1, \dots, A_m) \in V$, orbit closure is

$$\overline{\mathcal{O}_v} = \overline{\{(LA_1R, \dots, LA_mR) \mid (L, R) \in G\}}$$

Orbit Closure Intersection Problem: given two quantum operators $u = (A_1, \dots, A_m)$, $v = (B_1, \dots, B_m)$, is $\overline{\mathcal{O}_u} \cap \overline{\mathcal{O}_v} \neq \emptyset$?

If $v = \mathbf{0}$ problem becomes the *null-cone problem*. From [GGOW'16]: connections to non-commutative PIT, non-commutative algebra, combinatorics, functional analysis...

How can we solve the orbit intersection problem for L-R action?

What do we need to do?

Why is Operator Balancing not enough?

- Orbit closures can be exponentially close and not intersect
 - Need to have $\epsilon = \mathbf{exp}(-\mathbf{poly}(n))$ approximation
 - **Not** the case for null-cone problem
- Operator Balancing runs in time $\mathbf{poly}(n/\epsilon)$
 - Only good for null cone

We need $\mathbf{log}(1/\epsilon)$ convergence!

How to get it? Different algorithm!

KN'79 – Duality Theory

[KN'79]:

- Elts of min norm in $\overline{\mathcal{O}_{(A_1, \dots, A_m)}}$, are DB operators
 - ϵ -close to DB implies ϵ -close to min. norm
- (B_1, \dots, B_m) and (C_1, \dots, C_m) of minimum norm in $\overline{\mathcal{O}_{(A_1, \dots, A_m)}}$ then equivalent under unitary

[AGLOW'18]: solving orbit closure intersection problem

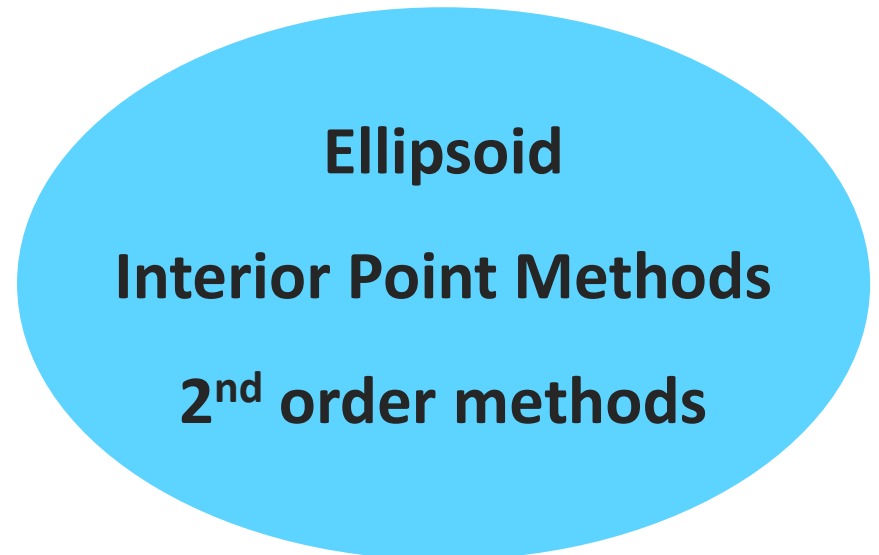
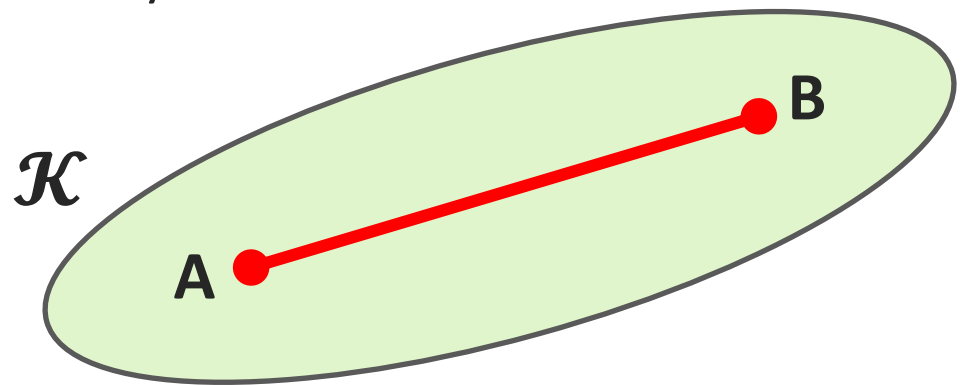
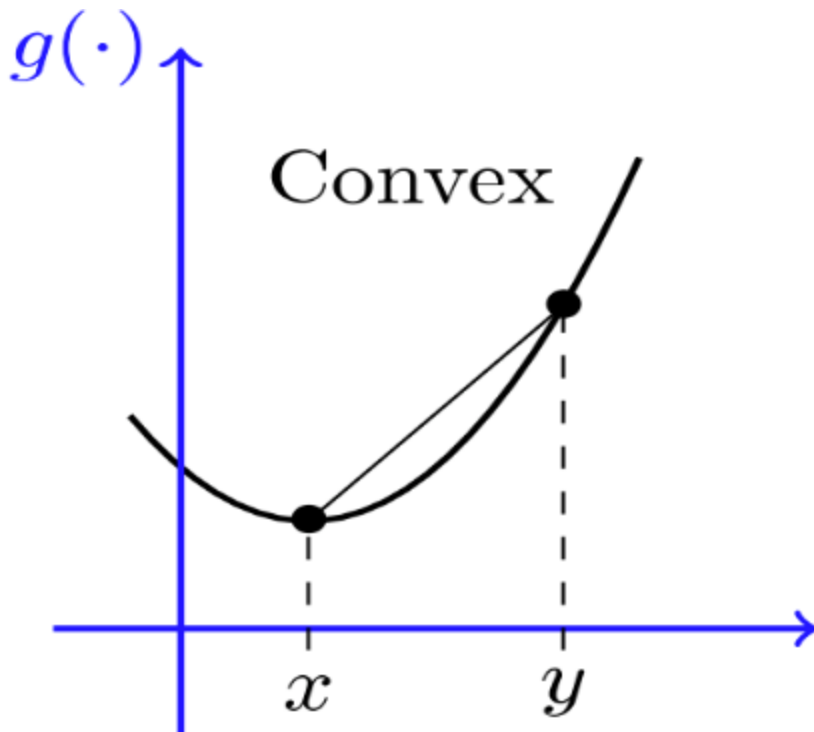
1. g-convex opt finds **ϵ -approx** to element of minimum norm (DB)
2. With elements of min norm, test if they are $SU(n)$ -equivalent

What is this g-convexity?

Convexity

Convexity (Euclidean geometry):

- Shortest path between A, B given by line
- Convex Set \mathcal{K} :
- Convex function:

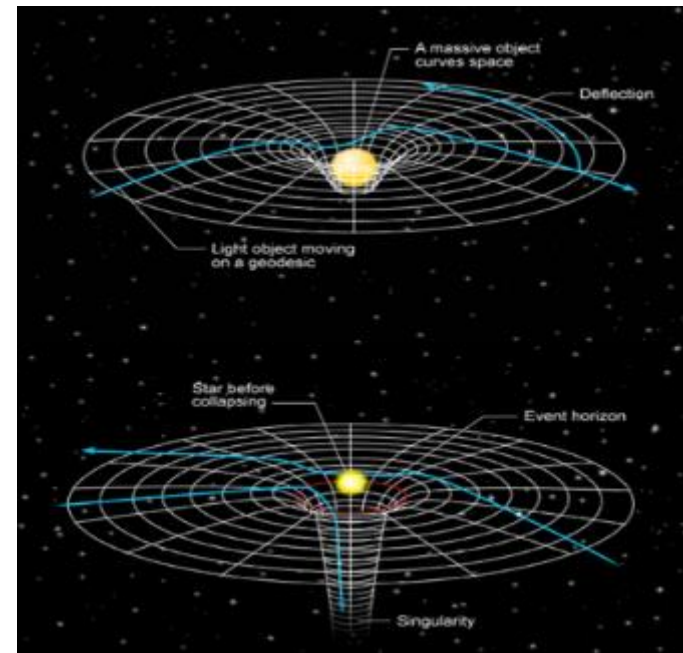
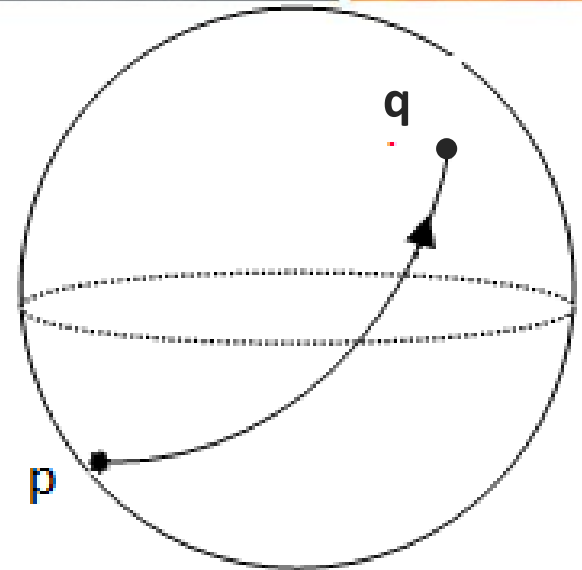


What is Geodesic Convexity?

Geodesic Convexity:

- Shortest path between A, B given by geodesic
- Geodesically Convex Set \mathcal{K} :
 $A, B \in \mathcal{K}$ so is its geodesics
- Geodesically Convex function:
 f convex along each geodesic!

Little Known



Geodesic Convexity

Example (our setup): complex positive definite matrices \mathcal{S}_+ with geodesic from A to B given by:

$$\gamma_{A,B} : [0, 1] \rightarrow \mathcal{S}_+ \quad \gamma_{A,B}(t) = A^{1/2} (A^{-1/2} B A^{-1/2})^t A^{1/2}$$

Convexity:

- $K \subseteq \mathcal{S}_+$ g-convex if $\forall A, B \in K$ geodesic from A to B in K
- Function $f : K \rightarrow \mathbb{R}$ is g-convex if univariate function $f(\gamma_{A,B}(t))$ is convex in t for any $A, B \in K$

Geodesically Convex Functions

Geodesically convex functions over \mathcal{S}_+ :

- $\log(\|\mathbf{g} \cdot \mathbf{v}\|^2)$
- $\log(\mathbf{g} \cdot \mathbf{g}^\dagger)$ (geodesically linear)

Log of capacity $\stackrel{\text{def}}{=} \log(\|\mathbf{g} \cdot \mathbf{v}\|^2) - \log(\mathbf{g} \cdot \mathbf{g}^\dagger)$ g-convex!

For $\log(1/\epsilon)$ convergence, need new opt. tools for g-convex fncs.

No analog of *ellipsoid* or *interior point method* known for this setting.

Self Concordance & Self Robustness

Self concordance: $f : \mathbb{R} \rightarrow \mathbb{R}$ is self concordant if

$$|f'''(x)| \leq 2(f''(x))^{3/2}$$

$f : \mathbb{R}^n \rightarrow \mathbb{R}$ self concordant if self concordant along each line.

$h : \mathcal{S}_+ \rightarrow \mathbb{R}$ g-self concordant if self concordant along each geodesic.

Unfortunately, log of capacity **NOT** self-concordant.

Self robustness: $f : \mathbb{R} \rightarrow \mathbb{R}$ is self robust if

$$|f'''(x)| \leq 2 \cdot f''(x)$$

$f : \mathbb{R}^n \rightarrow \mathbb{R}$ self robust if self robust along each line.

$h : \mathcal{S}_+ \rightarrow \mathbb{R}$ g-self robust if self robust along each geodesic.

Log of capacity is geodesically self-robust!

Question: Can we efficiently optimize g-self robust functions?

This work – g-convex opt for self-robust fcns

Problem: given $f : \mathcal{S}_+ \rightarrow \mathbb{R}$ g-self robust, $\epsilon > 0$, and bound on initial distance R to OPT (diameter) find $X_\epsilon \in \mathcal{S}_+$ such that

$$f(X_\epsilon) \leq \inf_{Y \in \mathcal{S}_+} f(Y) + \epsilon$$

Theorem [AGLOW'18]:

There exists a deterministic $\text{poly}(n, R, \log(1/\epsilon))$, algorithm for the problem above.

- Second order method, generalizing recent work of [ALOW'17, CMTV'17] for matrix scaling to g-convex setting
- Generalizes to other manifolds and metrics

Remark:

- For operator scaling, X_ϵ also gives us scaling ϵ -close to DB

This paper – g-convex opt for self-robust fcns

Problem: given $f : \mathcal{S}_+ \rightarrow \mathbb{R}$ g-self robust, $\epsilon > 0$, and bound on initial distance R to OPT (diameter) find $X_\epsilon \in \mathcal{S}_+$ such that

$$f(X_\epsilon) \leq \inf_{Y \in \mathcal{S}_+} f(Y) + \epsilon$$

Algorithm

- Start with $X_0 = I$, $\ell = O(R \cdot \log(1/\epsilon))$.
- For $t = 0$ to $\ell - 1$
 - $f^{(t)}(D) = f(X_t^{1/2} \exp(D) X_t^{1/2})$.
 - Q_t *quadratic-approximation* to $f^{(t)}$.
 - $D_t = \operatorname{argmin}_{\|D\|_F \leq 1} Q_t(D)$. (*Euclidean convex* opt.)
 - $X_{t+1} = X_t^{1/2} \exp(D_t) X_t^{1/2}$.
- Return X_ℓ .

- Why would we need this instead of regular scaling?
- What is the bound for R in operator scaling?
 - [AGLOW'18] polynomial bound for R

Remarks & Recap

Why do we need $\log(1/\epsilon)$ convergence?

- Orbit closures can be exponentially close and not intersect
 - Need to have $\epsilon = \exp(-\text{poly}(n))$ approximation
 - **Not** the case for null-cone problem
- $SU(n)$ -equivalence algorithm also approximate (and lossy)

[AGLOW'18]: solving orbit closure intersection problem

1. g -convex opt finds ϵ -**approx** to element of minimum norm (DB)
2. With elements of min norm, test if they are $SU(n)$ -equivalent

Advertisement

Amazing workshop at the IAS!

Videos & materials online

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

Survey on all of this (w/ Ankit) on arxiv & on

EATCS complexity column!

(link on my webpage)

Open Questions

- Complexity of null-cone problem? Of OCI?
- Better algorithms for scaling problems?
 - Best algorithms we have are $\mathit{poly}(R \cdot \log(1/\epsilon))$
- Efficient algorithms for null-cone and orbit closure intersection for more general actions?
 - Recent developments for general scaling, though still $\mathit{poly}(n/\epsilon)$
 - Upcoming work gets $\mathit{poly}(R \log(1/\epsilon))$, but still have bad bounds on R



Thank you!