

A Non-Euclidean Gradient Descent Framework for Non-Convex Matrix Factorization

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Abstract—We study convex optimization problems that feature low-rank matrix solutions. In such scenarios, non-convex methods offer significant advantages over convex methods due to their lower space complexity, as well as practical faster convergence. Under mild assumptions, these methods feature global convergence guarantees.

In this paper, we extend the results on this matter by following a different path. We derive a non-Euclidean optimization framework in the non-convex setting that takes nonlinear gradient steps on the factors. Our framework enables the possibility to further exploit the underlying problem structures, such as sparsity or low-rankness on the factorized domain, or better dimensional dependence of the smoothness parameters of the objectives. We prove that the non-Euclidean methods enjoy the same rigorous guarantees as their Euclidean counterparts, under appropriate assumptions. Numerical evidence with Fourier Ptychography and FastText applications, using real data, shows that our approach can enhance solution quality, as well as convergence speed over the standard non-convex approaches.

Index Terms—Non-convex optimization, low-rank approximation, non-Euclidean gradient descent

I. INTRODUCTION

WE study convex minimization problems with respect to a matrix variable:

$$\min_{X \in \mathcal{X} \subseteq \mathbb{R}^{p \times q}} f(X), \quad (1.1)$$

where \mathcal{X} is either the positive semi-definite (PSD) cone (in which case $p = q$) or the whole space. Let X^* be the optimal solution of (1.1). We are interested in the scenario where $r^* \triangleq \text{rank}(X^*) \ll \min\{p, q\}$. Such a formulation spans a wide spectrum of applications in machine learning and signal processing [1]–[16].

Given low-rankness at the optimum, recent research has suggested the following recipe for solving (1.1): Fix a number $r \ll p, q$ as close as possible to r^* , and factorize $X = UV^T$ (or $X = UU^T$ in the PSD case), where $U \in \mathbb{R}^{p \times r}$ and $V \in \mathbb{R}^{q \times r}$. Then, recast (1.1) as:

$$\min_{U, V} g(U, V) := f(UV^T). \quad (1.2)$$

Since the program (1.2) is non-convex, it is impossible to prove global convergence without additional assumptions. To this end, the typical approach is to assume that the initialization is close to the global optimum in some sense, and prove that simple gradient descent for U and V provably converges to the global minimum.

In theory, such an approach relies on unverifiable initialization conditions and hence is not fully satisfactory. Nonetheless,

it has yielded wide success in practice [5], [13], [17], [18]. In particular, the assumption of good initialization can often be met using heuristics, for instance multiple trials of random initialization or running a few iterations of gradient descent on the original matrix variable space; see, for instance, Section VI.

Following the recipe (1.2), we ask whether we can further exploit the problem structures in the non-convex setting. For instance, in phase retrieval, the decision variable $X \in \mathbb{R}^{d^2 \times d^2}$ of the convex problem (1.1) is obtained by lifting a vectorized image $U \in \mathbb{R}^{d^2 \times 1}$. However, the original image, whose natural domain is $\mathbb{R}^{d \times d}$, often exhibits further low-rankness, a useful structure not revealed in the vectorized form. Is there an algorithm that directly runs in $\mathbb{R}^{d \times d}$ and features low-rank updates, similar to the Frank-Wolfe method [19] in the convex case, while retaining the guarantees enjoyed within the non-convex research vein?

As another motivating example, recent studies in computer science [20] and machine learning [21]–[23] have shown that the log-softmax function [24], with important applications in deep learning and natural language processing, converges much faster when a nonlinear operation is applied to each gradient step. Is there an analogous result in the non-convex setting, again retaining the favorable global convergence?

In this paper, we show that the above-posed questions can be addressed by the *non-Euclidean optimization framework* in a unified fashion. To promote sparse (or low-rank) iterates, such as for the phase retrieval application, we show that gradient descent on U in the *nuclear* norm enjoys rank-1 updates in the natural image domain $\mathbb{R}^{d \times d}$. For optimizing the log-softmax function, we employ gradient descent in the *spectral* norm, and show that the advantages observed in [20]–[23] carry over to the non-convex setting.

Most importantly, we prove that, *under the similar assumption of a good initialization, our non-Euclidean methods provably converge to the global optimum.*

Akin to previous work, we empirically verify the initialization assumption, through extensive experiments on the *real* data. Numerical evidence with Fourier Ptychography and FastText applications shows that our approach can significantly enhance solution quality as well as speed over the standard non-convex approaches.

Related work: For solving (1.1) with PSD constraint, [25] and [26] popularized the factorization idea leading to the formulation (1.2). In recent years, there has been a large body of literature [13], [27]–[32] studying the convergence guarantees under factorization, while most of them only apply to the

quadratic loss. For generic convex loss, [17] focused on (I.1) with PSD constraint. The analysis was further extended in [18] to unconstrained problems. Another recent work [33] studied the convergence from both statistical and algorithmic perspectives, with distinct assumptions.

To the best of our knowledge, we are the first to introduce and analyze non-Euclidean gradient steps for solving the factorized formulation (I.2). All of the aforementioned works employ Euclidean gradient descent steps for variables U, V in (I.2).

On a related note, the work [21] studied the spectral gradient method for optimizing log-softmax functions in the deep learning realm, which reduces to matrix factorization when a two-layered neural network is considered. However, no convergence guarantee to the *global* optimum was provided.

For completeness, we further mention another line of research which focuses on the Riemannian geometry of matrices; see [34] for a comprehensive survey and [35], [36] for recent developments. Despite also having a non-Euclidean gradient feature, these works are distinct from our work as they do not utilize the factorization in (I.2). The only exception we know of is [37], where the convergence guarantees for Riemannian first-order methods are proved for (I.1) with linear objectives under PSD + affine constraints. It is interesting to see if the techniques in [37] can be used to analyze general f under our setting, or whether our non-Euclidean algorithms succeed for the tasks in [37].

II. BACKGROUND

A. Notations

Given a matrix X , we use $\sigma_i(X)$ to denote its i -th largest singular value. We use $\|\cdot\|_*$, $\|\cdot\|_{S_\infty}$ and $\|\cdot\|_F$ to denote nuclear norm, spectral norm and Frobenius norm, respectively. The Schatten- p norm of a matrix X , denoted by $\|X\|_{S_p}$, is defined as $(\sum_i \sigma_i^p(X))^{1/p}$.

We define a parameter $\tau(X) \equiv \frac{\sigma_{\max}(X)}{\sigma_{\min}(X)}$. X_r denotes the best rank- r approximation of X , and therefore $\sigma_i(X_r) = \sigma_i(X)$ for $1 \leq i \leq r$. For a given matrix U , we use Q_U to denote the matrix constituted of an orthonormal basis of the column space of U . Note that $Q_U Q_U^T$ is the projection operator of the column space of U and thus $Q_U Q_U^T U = U$. Given two matrices $X, Y \in \mathbb{R}^{p \times q}$, the Hilbert-Schmidt inner product is denoted by $\langle X, Y \rangle = \text{Tr}(X^T Y)$.

For two real numbers a and b , the minimum of them is denoted by $a \wedge b$.

B. Matrix operators

For any matrix X , let $X = P \Lambda R^T$ be its singular value decomposition (SVD). We define: leftmargin=0.5cm

- The *nuclear #-operator*: Let P_{\max} and R_{\max} be the left and right singular vectors corresponding to the largest singular value of X . Then, the *nuclear #-operator* corresponds to

$$[X]_*^\# \triangleq \sigma_1(X) P_{\max} R_{\max}^T. \quad (\text{II.1})$$

That is, $[X]_*^\#$ is the best rank-1 approximation of X .

- The *spectral #-operator*: Let $\text{rank}(X) = r$. Then, the *spectral #-operator* corresponds to

$$[X]_\infty^\# \triangleq \left(\sum_i \sigma_i(X) \right) \cdot P I_r R^T = \|X\|_* \cdot P I_r R^T, \quad (\text{II.2})$$

where $I_r \in \mathbb{R}^{p \times q}$ has 1's on the first r diagonal entries, and 0 otherwise. Notice that $[X]_\infty^\#$ has the same rank as X , but with singular values all equal to $\|X\|_*$.

To motivate the above definition and notation, we remark that (II.1) and (II.2) are instances of the so-called *duality map* in Banach spaces [38]. Let $(\mathcal{X}^*, \|\cdot\|_*)$ be a general Banach space¹, $(\mathcal{X}, \|\cdot\|)$ be its dual space, and let $\langle \cdot, \cdot \rangle : \mathcal{X}^* \times \mathcal{X} \rightarrow \mathbb{R}$ denote the dual pair [39]. The (possibly set-valued) duality map $\# : \mathcal{X}^* \rightarrow \mathcal{X}$ maps a point $X \in \mathcal{X}^*$ to an element of the dual space $X^\# \in \mathcal{X}$ satisfying the following relation:

$$\langle X, X^\# \rangle = \|X^\#\|^2 = (\|X\|_*)^2. \quad (\text{II.3})$$

One can easily verify that $[\cdot]_*^\#$ is the duality map when $(\mathcal{X}, \|\cdot\|) = (\mathbb{R}^{p \times q}, \|\cdot\|_*)$; that is, the following relation holds for any $X \in \mathbb{R}^{p \times q}$:

$$\langle X, [X]_*^\# \rangle = \|[X]_*^\#\|^2 = \|X\|_{S_\infty}^2, \quad (\text{II.4})$$

in which case the dual pair becomes the Hilbert-Schmidt inner product. Similarly, $[\cdot]_\infty^\#$ is the duality map when $(\mathcal{X}, \|\cdot\|) = (\mathbb{R}^{p \times q}, \|\cdot\|_\infty)$.

We quote some properties of the nuclear and spectral #-operators.

Properties 1. For any differentiable function f , it holds

$$(\forall X, Y) \quad \|\nabla f(Y) - \nabla f(X)\|_* \leq L \|Y - X\|_{S_\infty} \quad (\text{II.5})$$

if and only if

$$(\forall X, Y) \quad f(Y) \leq f(X) + \langle \nabla f(X), Y - X \rangle + \frac{L}{2} \|Y - X\|_{S_\infty}^2. \quad (\text{II.6})$$

Moreover,

$$X - \frac{1}{L} [\nabla f(X)]_\infty^\# \in \arg \min_Y f(X) + \langle \nabla f(X), Y - X \rangle + \frac{L}{2} \|Y - X\|_{S_\infty}^2. \quad (\text{II.7})$$

Also, for any differentiable function f , it holds

$$(\forall X, Y) \quad \|\nabla f(Y) - \nabla f(X)\|_{S_\infty} \leq L \|Y - X\|_* \quad (\text{II.8})$$

if and only if

$$(\forall X, Y) \quad f(Y) \leq f(X) + \langle \nabla f(X), Y - X \rangle + \frac{L}{2} \|Y - X\|_*^2. \quad (\text{II.9})$$

Moreover,

$$X - \frac{1}{L} [\nabla f(X)]_*^\# \in \arg \min_Y f(X) + \langle \nabla f(X), Y - X \rangle + \frac{L}{2} \|Y - X\|_*^2. \quad (\text{II.10})$$

¹The reason why we choose \mathcal{X}^* , instead of the normal \mathcal{X} , to denote the underlying space is due to the fact that our algorithms use #-operators on the *gradients*, which naturally live in the dual space.

One can see conditions (II.5), (II.6), (II.8), and (II.9) as similar to the classic smoothness definition, but in different norms. The proof of (II.5) \equiv (II.6) and (II.8) \equiv (II.9) can be found in [20], [40]. A simple derivation of (II.7) can be found in [21]; (II.10) is proved using similar techniques.

C. Reivew of Euclidean Methods

Recall the objective in (I.1) and the factorized form in (I.2). We first focus on the PSD-constrained case

$$\min_{U \in \mathbb{R}^{p \times r}} g(U) \triangleq \min_{U \in \mathbb{R}^{p \times r}} f(UU^\top). \quad (\text{II.11})$$

The simplest algorithm for solving (II.11) is to do gradient descent on U , which corresponds to the iterates

$$U_{i+1} = U_i - \eta_i \nabla g(U_i) = U_i - \eta_i \nabla f(U_i U_i^\top) \cdot U_i. \quad (\text{II.12})$$

We adopt the same settings as [17], [18], who analyzed (II.12) applied to (II.11). The high-level message of these work is that, as alluded to in the introduction, a good initialization is sufficient to ensure convergence to the global optimum; cf., **Theorem 4.1** of [17] and **Theorem 4.4** of [18].

III. NON-CONVEX NUCLEAR GRADIENT METHODS FOR PSD-CONSTRAINED PROBLEMS

We consider the *Nuclear Gradient Descent* for solving (II.11). Before giving convergence guarantees, let us first motivate with a concrete example.

Consider the phase retrieval application²:

$$\min_{x \in \mathbb{R}^{d \times d}} \sum_{i=1}^n (b_i - |\langle a_i, x \rangle|^2)^2 \quad (\text{III.1})$$

where $b_i = |\langle a_i, x^\natural \rangle|^2 + w_i$ is the noisy observation under the true image $x^\natural \in \mathbb{R}^{d \times d}$, the measurement $a_i \in \mathbb{R}^{d \times d}$, and noise w_i . The inner product here is in the Hilbert-Schmidt sense.

As (III.1) is a non-convex problem, the standard approach first vectorizes x^\natural and a_i into $U^\natural \in \mathbb{R}^{d^2 \times 1}$ and $A_i \in \mathbb{R}^{d^2 \times 1}$, and then rewrites the observations in the equivalent form:

$$b_i = \text{Tr} A_i A_i^\top U^\natural U^{\natural \top} + w_i. \quad (\text{III.2})$$

Renaming $\mathcal{A}_i := A_i A_i^\top$ and $X^\natural := U^\natural U^{\natural \top}$, the program (III.1) now turns into a convex problem

$$\min_{X \in \mathbb{R}^{d^2 \times d^2}} \|b - \mathcal{A}(X)\|_2^2 \quad (\text{III.3})$$

for an appropriate linear operator \mathcal{A} . The solution we wish to recover, the X^\natural , is then rank-1.

The program (III.3) is of the form (II.11), and hence existing gradient methods apply. However, the non-convex framework in [17] sets $r = 1$ (or a small number $r \ll d$) in (II.11), and hence the image is now viewed as a vector in $\mathbb{R}^{d^2 \times 1}$. Such an operation does not utilize the underlying structure of natural images, which exhibit low-rankness when viewed as in $\mathbb{R}^{d \times d}$.

In this section, we show that the non-Euclidean methods provide a framework for *simultaneously* exploiting the computational efficiency of factorized gradient methods, and the

²Strictly speaking, the variable x in (III.1) should be $\mathbb{C}^{d \times d}$ or $\mathbb{R}^{2d \times 2d}$. We write $x \in \mathbb{R}^{d \times d}$ for notational convenience. Same for the measurements a_i 's.

additional low-rank structures of natural images. We achieve the desiderata in two steps. First, we show that the **nuclear** gradient method, for any factorization, gives rise to rank-1 updates, and we prove that the nuclear gradient method possesses similar convergence guarantees to the Euclidean counterpart. Second, we consider a general factorization through **tensor product**, which allows us to preserve the structure of images even in the factorized domain U . Finally, if the objective is strongly convex, we provide a variant of our algorithm achieving linear rate.

A. Convergence Rate of Nuclear Gradient Descent for PSD-Constrained Programs

We propose Algorithm 1 which is obtained by simply applying the $[\cdot]_*^\#$ -operator to the gradients in (II.12).

Algorithm 1 Nuclear Gradient Descent for (II.11)

Input: $X_0 = U_0 U_0^\top$, step-sizes η_i .
for $i = 0, 1, \dots, k-1$ **do**
 $U_{i+1} = U_i - \eta_i [\nabla f(U_i U_i^\top) \cdot U_i]_*^\#$
end for
Return: U_k

Let $X^* = U^*(U^*)^\top$ be the global optimum, and define

$$D_*(U_1, U_2) \equiv \min_{R \text{ is unitary}} \|U_1 - U_2 R\|_*. \quad (\text{III.4})$$

Under a good initialization, we prove that Algorithm 1 converges to the global optimum.

Theorem 1. *Assume that $\text{rank}(X^*) = r$, $\nabla f(\cdot) \in \mathbb{R}^{p \times p}$ is symmetric and f being convex and $L_{S_1 \rightarrow S_\infty}$ -smooth: $\|\nabla f(X) - \nabla f(Y)\|_{S_\infty} \leq L_{S_1 \rightarrow S_\infty} \|Y - X\|_*$. Assume also that*

$$\tilde{D}_* \equiv \max_{U: f(UU^\top) \leq f(U_0 U_0^\top)} D_*(U, U^*) \leq \frac{\sigma_r(U^*)}{10}. \quad (\text{III.5})$$

If the step-size is chosen according to $\eta_i \leq \gamma_i \equiv \frac{1}{4} \left(\frac{1}{L_{S_1 \rightarrow S_\infty} \|X_i\|_{S_\infty}} \wedge \frac{1}{\|\nabla f(X_i)\|_{S_\infty}} \right)$, then we have

$$f(U_k U_k^\top) - f(U^* U^{*\top}) \leq \frac{4.5 \tilde{D}_*^2}{\sum_{i=0}^{k-1} \eta_i},$$

and $\min_i \gamma_i \geq \frac{1}{4} \bar{\eta}$, where

$$\bar{\eta} \equiv \left(\frac{1}{L_{S_1 \rightarrow S_\infty} \left(\frac{1}{9}\right)^2 \|X_0\|_{S_\infty}} \wedge \frac{1}{\frac{40 L_{S_1 \rightarrow S_\infty} \sigma_r(U_0) \sigma_1(U_0) + \|\nabla f(X_0)\|_*}{81}} \right).$$

In particular, to avoid computing γ_i at each iteration, we can simply set $\eta_i = \bar{\eta}$ and still attain the convergence rate $O\left(\frac{1}{k}\right)$.

Proof. See Section A in the supplementary material. \square

Remark 1. *It is worth noting that the smoothness assumption is on the original convex objective $f(X)$, not the factorized problem $f(UU^\top)$. The same remark applies to **Theorem 2** and **3** below.*

Algorithm 2 Nuclear Gradient Descent for (III.7)

Input: Initial point $X_0 = U_0 \otimes U_0$, step-sizes η_i .
for $i = 0, 1, \dots, k-1$ **do**
 $U_{i+1} = U_i - \eta_i [\nabla f(U_i \otimes U_i) \cdot U_i]^\#$
end for
Return: U_k

B. Factorizing through Tensor Products

Let $A \in \mathbb{R}^{d_1 \times d_2}$ and $B \in \mathbb{R}^{d_3 \times d_4}$ be two matrices. Their tensor product $A \otimes B \in \mathbb{R}^{d_1 d_3 \times d_2 d_4}$ is given, in the block matrix form, by

$$A \otimes B = [a_{ij} B]_{ij} \quad (\text{III.6})$$

where a_{ij} is the (i, j) -th entry of A .

Recall the convex formulation of the phase retrieval problem (III.3). Instead of factorizing the variable $X \in \mathbb{R}^{d^2 \times d^2}$ into UU^\top for some $U \in \mathbb{R}^{d^2 \times 1}$, we now consider the factorization through tensor product. That is, we consider the factorized variable as $U \in \mathbb{R}^{d \times d}$, and we decompose the original problem (II.11) as

$$\min_{U \in \mathbb{R}^{d \times d}} g(U) \triangleq f(U \otimes U). \quad (\text{III.7})$$

Evidently, the program (III.7) still preserves the rank-1 property of the solution $X^* \in \mathbb{R}^{d^2 \times d^2}$ to the convex problem, as we can always vectorize the solution to (III.7) into $U^* \in \mathbb{R}^{d^2 \times 1}$ and output $X^* := U^* U^{*\top}$. However, notice now that the decision variable operates in $\mathbb{R}^{d \times d}$, which is the natural ambient space for images.

Motivated by the above observations, we propose Algorithm 2, which is the analogue of Algorithm 1 with the tensor product factorization.

The theorem and analysis of Theorem 1 generalizes immediately to the above algorithm, except that the last term of (III.5) needs to be replaced by the equivalent quantity $\frac{\sqrt{\sigma_r(X^*)}}{10}$. We provide a complete proof in Section B of the supplementary material.

C. Linear Rate for Smooth and Strongly Convex Objectives

In this subsection, we show that linear convergence can be attained for smooth and strongly convex objectives, as in classical convex optimization theory.

We apply Algorithm 3 to solve (II.11). Notice the subtle difference between Algorithm 1 and Algorithm 3: The updates of Algorithm 1 are based on $[\nabla f(UU^\top) \cdot U]^\#$, whereas Algorithm 3 uses $[\nabla f(UU^\top)]^\# \cdot U$.

Algorithm 3 Nuclear Gradient Descent for (II.11)

Input: Initial point $X_0 = U_0 U_0^\top$, step-sizes η_i .
for $i = 0, 1, \dots, k-1$ **do**
 $U_{i+1} = U_i - \eta_i [\nabla f(U_i U_i^\top)]^\# \cdot U_i$
end for
Return: U_k

Let X^* be the global optimum and denote its best rank- r approximation as $X_r^* = U^*(U^*)^\top$. If X^* is exactly rank- r , then $X^* \equiv X_r^*$.

Theorem 2. Assume $\nabla f(\cdot) \in \mathbb{R}^{p \times p}$ is symmetric. Let f be both L -smooth $\|\nabla f(X) - \nabla f(Y)\|_{S_\infty} \leq L\|Y - X\|_*$ and μ -strongly convex $f(Y) \geq f(X) + \langle \nabla f(X), Y - X \rangle + \frac{\mu}{2}\|Y - X\|_*^2$. Denote $\kappa = \frac{L}{\mu}$ and define

$$D_F(U_1, U_2) \equiv \min_{R \text{ is unitary}} \|U_1 - U_2 R\|_F, \quad (\text{III.8})$$

$$\tilde{D}_F \equiv \max_{U: f(UU^\top) \leq f(U_0 U_0^\top)} D_F(U, U^*),$$

$$\tilde{D}_* \equiv \max_{U: f(UU^\top) \leq f(U_0 U_0^\top)} D_*(U, U^*),$$

and $\rho \equiv \frac{1}{100\kappa\tau(X_r^*)}$.

Assume that $\tilde{D}_F \leq \rho\sigma_r(U_r^*)$, $\|X^* - X_r^*\|_F \leq \frac{1}{200\kappa^{1.5}\tau(X_r^*)}\sigma_r(X^*)$, and $\tilde{D}_* \leq \frac{1}{81\kappa}\frac{\sigma_r(X^*)}{\sigma_1(U^*)}$. If we choose step-sizes as $\eta_i = \frac{1}{16(L\|U_i U_i^\top\|_{S_\infty} + \|\nabla f(U_i U_i^\top)\|_{S_\infty}^\# Q_{U_i} Q_{U_i}^\top)}_{S_\infty}$, then we have

$$D_F(U_{i+1}, U_r^*)^2 \leq \alpha_i D_F(U_i, U_r^*)^2 + \beta_i \|X^* - X_r^*\|_F \quad (\text{III.9})$$

where $\alpha_i = 1 - \frac{0.7\mu\sigma_r(X^*)}{2}\eta_i$ and $\beta_i = \frac{L}{2}\eta_i$. We also have $\min_{i \geq 0} \eta_i \geq \frac{1}{16}\bar{\eta}$, where

$$\bar{\eta} \equiv \frac{1}{L \left(\frac{1+\rho}{1-\rho} \right)^2 \|X_0\|_{S_\infty} + \frac{4L\sigma_1(U_0)\sigma_r(X^*)}{81\kappa\sigma_1(U^*)(1-\rho)} + \|\nabla f(X_0)\|_{S_\infty}}.$$

That is, when the rank of the optimum X^* is equal to or less than r , then we have linear convergence in the distance measure $D_F(U_k, U^*) \leq \bar{\alpha}^k D_F(U_0, U^*)$ where $\bar{\alpha} \triangleq 1 - \frac{0.7\mu\sigma_r(X^*)}{2}\bar{\eta} < 1$.

Proof. See Section C in the supplementary material. \square

The above theorem highlights that our framework applies to approximately low-rank minimizers. Given a minimizer X^* with $\text{rank}(X^*) = r^*$, assume that we have factorized the problem with rank r . Then, the analysis (after replacing $\sigma_r(U_i)$ by $\max\{\sigma_r(U^*), \sigma_r(U_i)\}$) shows that our algorithms converge to the best rank- r approximation of X^* if $r < r^*$, and converge to X^* if $r > r^*$, with the same rate.

IV. NON-CONVEX SPECTRAL GRADIENT METHODS FOR PSD-CONSTRAINED PROBLEMS

We consider the *Spectral Gradient Descent* for solving (II.11). Our main motivation is to tackle the matrix version of the log-sum-exp function (IV.1), which has important applications in deep learning and natural language processing.

Consider the log-sum-exp function over vectors $z \in \mathbb{R}^d$:

$$\text{lse}(z) = \log \sum_{i=1}^d \exp(z_i), \quad (\text{IV.1})$$

which is obtained by applying Nesterov's smoothing to the max function [41]. It arises naturally as the main part of the log-softmax function [24] in machine learning.

Standard calculation shows

$$\forall z, z' \in \mathbb{R}^d \quad \|\nabla \text{lse}(z) - \nabla \text{lse}(z')\|_2 \leq \frac{1}{2}\|z - z'\|_2, \quad (\text{IV.2})$$

which implies that lse is $\frac{1}{2}$ -smooth in the Euclidean norm. Using $\|\cdot\|_2 \leq \sqrt{d}\|\cdot\|_\infty$ and $\|\cdot\|_2 \geq \frac{1}{\sqrt{d}}\|\cdot\|_1$, one expects that

Algorithm 4 Spectral Gradient Descent for (II.11)

Input: $X_0 = U_0 U_0^\top$, step-sizes η_i .
for $i = 0, 1, \dots, k-1$ **do**
 $U_{i+1} = U_i - \eta_i [\nabla f(U_i U_i^\top) \cdot U_i]^\#$
end for
Return: U_k

Lse should be $\frac{d}{2}$ -smooth in the ℓ_∞ -norm. However, a careful analysis [41] gives

$$\forall z, z' \in \mathbb{R}^d \quad \|\nabla \text{lse}(z) - \nabla \text{lse}(z')\|_1 \leq \|z - z'\|_\infty \quad (\text{IV.3})$$

which reveals that lse is in fact 1-smooth in the ℓ_∞ -norm, vastly improving upon the naive estimate $\frac{d}{2}$. In the vector case, the property (IV.3) hints upon the use of the *spectral* $\#$ -operator, which has led to impressive progress in computer science [20] and machine learning [21]–[23].

We propose to perform spectral $\#$ -operator on the matrix problems, as there are important matrix variants of log-sum-exp function; see the FastText application in Section VI. The convergence is analyzed in Section IV-A, and in Section IV-B we show that the same calculation leading to (IV.3) generalizes to the matrix-variate lse as well.

A. Convergence Rate of Spectral Gradient Descent for PSD-Constrained Programs

We consider Algorithm 4, which is obtained by applying the $[\cdot]^\#$ -operator to the gradient updates.

Let $X^* = U^*(U^*)^\top$ be the global optimum. Define

$$D_\infty(U_1, U_2) \equiv \min_{R \text{ unitary}} \|U_1 - U_2 R\|_{S_\infty}. \quad (\text{IV.4})$$

Similar to Theorem 1, under a good initialization, we can guarantee the convergence to the global optimum.

Theorem 3. Assume that $\text{rank}(X^*) = r$, $\nabla f(\cdot) \in \mathbb{R}^{p \times p}$ is symmetric, and f is convex and $L_{S_\infty \rightarrow S_1}$ -smooth, i.e., $\|\nabla f(X) - \nabla f(Y)\|_* \leq L_{S_\infty \rightarrow S_1} \|Y - X\|_{S_\infty}$. Assume also that

$$\tilde{D}_\infty \equiv \max_{U: f(UU^\top) \leq f(U_0 U_0^\top)} D_\infty(U, U^*) \leq \frac{\sigma_r(U^*)}{10}. \quad (\text{IV.5})$$

If the step-size is chosen according to $\eta_i \leq \gamma_i \equiv \frac{1}{4} \left(\frac{1}{L_{S_\infty \rightarrow S_1} \|X_i\|_{S_\infty}} \wedge \frac{1}{\|\nabla f(X_i)_r\|_*} \right)$, then we have after k iterations:

$$f(U_k U_k^\top) - f(U^* U^{*\top}) \leq \frac{4.5 \tilde{D}_\infty^2}{\sum_{i=0}^{k-1} \eta_i}, \quad (\text{IV.6})$$

and $\min_i \gamma_i \geq \frac{1}{4} \bar{\eta}$, where

$$\bar{\eta} \equiv \left(\frac{1}{L_{S_\infty \rightarrow S_1} \left(\frac{11}{9}\right)^2 \|X_0\|_{S_\infty}} \wedge \frac{1}{\frac{40 L_{S_\infty \rightarrow S_1} \sigma_1(U_0) \sigma_1(U_0) + \|\nabla f(X_0)_r\|_*}} \right).$$

In particular, to avoid computing γ_i at each iteration, we can simply set $\eta_i = \bar{\eta}$ and still attain the convergence rate $O\left(\frac{1}{k}\right)$.

Proof. See Section D in the supplementary material. \square

B. Convergence Comparison the Matrix-Variate lse Function

Let f be a matrix-variate function of the form

$$f(A) = \text{lse}(Ax), \quad A \in \mathbb{R}^{d' \times d} \quad (\text{IV.7})$$

where $x \in \mathbb{R}^d$ is a fixed vector and the lse function is given in (IV.1)³. Such functions appear, for instance, in the final layer of deep neural networks [24] or the FastText application [42], [43].

We show that the smoothness parameters for (IV.7) exhibit similar comparison as (IV.2) and (IV.3) in the vector case.

Lemma 1. Let $f(A) := \text{lse}(Ax)$ for a fixed vector x . Then f is convex. Moreover, for all $A, A' \in \mathbb{R}^{d' \times d}$, we have

$$\|\nabla f(A) - \nabla f(A')\|_F \leq \frac{1}{2} \|x\|_2^2 \cdot \|A - A'\|_F \quad (\text{IV.8})$$

and

$$\|\nabla f(A) - \nabla f(A')\|_{S_1} \leq \|x\|_2^2 \cdot \|A - A'\|_{S_\infty}. \quad (\text{IV.9})$$

In other words, $L_{S_2 \rightarrow S_2} = \frac{\|x\|_2^2}{2}$ and $L_{S_\infty \rightarrow S_1} = \|x\|_2^2$.

Proof. See Section E in the supplementary material. \square

We now compare the convergence rates between Algorithm 4 and the Euclidean method with, say, Gaussian initialization, applied to the matrix lse function (IV.7). Without loss of generality, assume that $\|x\|_2^2 = 1$ (otherwise one can define a new decision variable $\tilde{A} := \|x\|_2^2 \cdot A$ and minimize over \tilde{A}) and $d > d'$. Then the bound (IV.6) dictates the convergence rate

$$f(X_k) - f(X^*) = O\left(\frac{d}{k}\right),$$

whereas the Euclidean counterpart (see equation (9) in [17]) is

$$f(X_k) - f(X^*) = O\left(\frac{\sqrt{d'd}}{k}\right).$$

As a result, by exploiting the favorable S_∞ geometry for the matrix lse function, one can obtain an $O(\sqrt{d'})$ improvement over standard gradient method, which can be significant when the dimension is large.

V. CONVERGENCE RATE FOR NON-PSD PROGRAMS

So far, we have only considered PSD-constrained problems (II.11). In this section, we show that the guarantees in previous sections can be extended to unconstrained programs via a lifting trick [52].

Consider the asymmetrically factorized program:

$$\min_{X \in \mathbb{R}^{p \times q}} f(X) \triangleq \min_{U \in \mathbb{R}^{p \times r}, V \in \mathbb{R}^{q \times r}} f(UV^\top). \quad (\text{V.1})$$

Define $W = \begin{bmatrix} U \\ V \end{bmatrix} \in \mathbb{R}^{(p+q) \times r}$, and define a new objective by

$$\hat{f}(WW^\top) = \hat{f}\left(\begin{bmatrix} UU^\top & UV^\top \\ VU^\top & VV^\top \end{bmatrix}\right) := f(UV^\top). \quad (\text{V.2})$$

It is easy to verify the following: leftmargin=0.5cm

³We do not assume A to be constrained in the PSD cone in this subsection. The convergence guarantees for general A is given in Section V

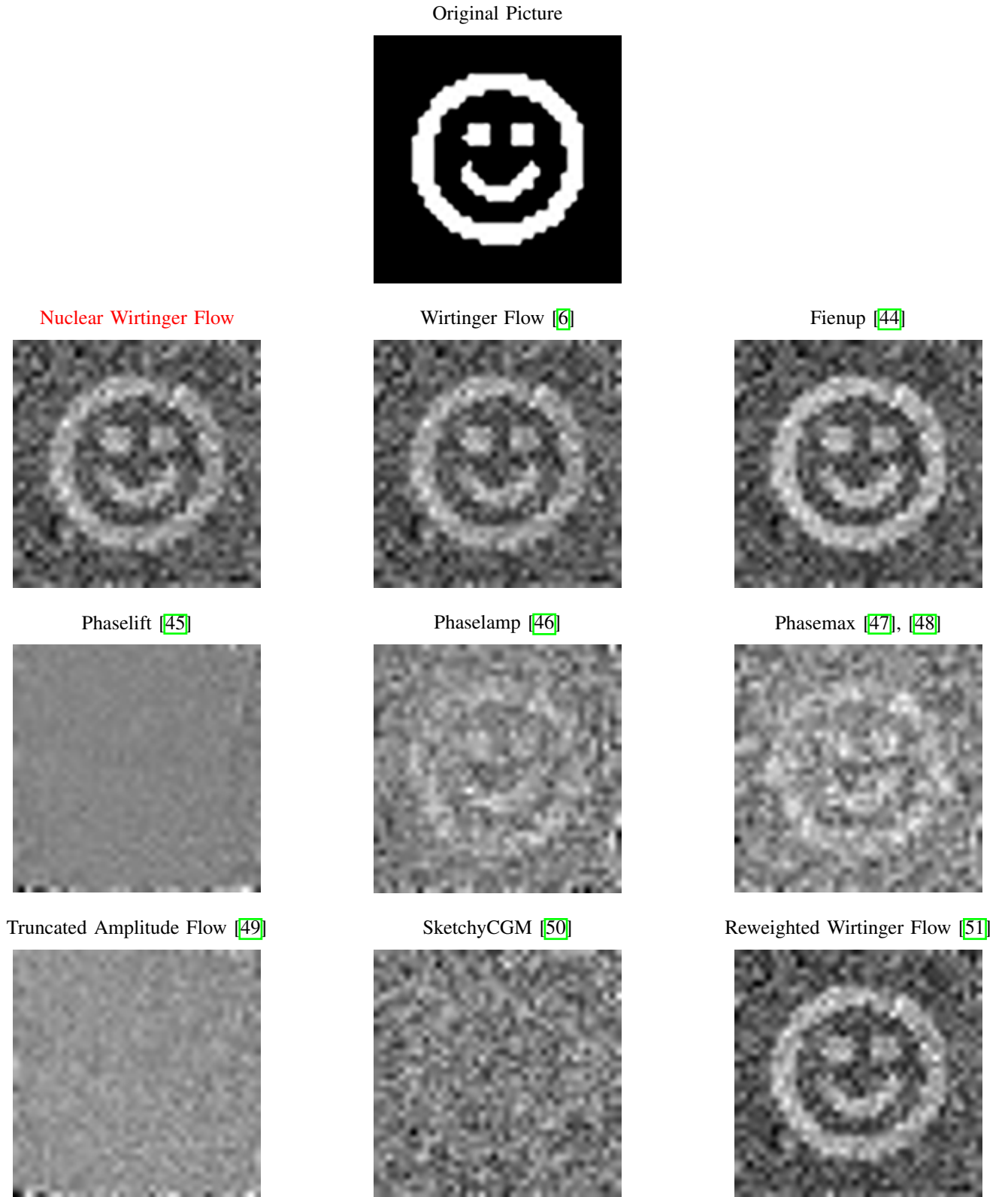


Fig. 1: Comparison of phase retrieval algorithms, synthetic dataset 1.

- $W_{i+1} = W_i - \eta_i [\nabla \hat{f}(W_i W_i^\top) W_i]_*^\#$ is equivalent to

$$\begin{bmatrix} U_{i+1} \\ V_{i+1} \end{bmatrix} = \begin{bmatrix} U_i \\ V_i \end{bmatrix} - \frac{\eta_i}{2} \begin{bmatrix} \nabla f(U_i V_i^\top) V_i \\ \nabla f(U_i V_i^\top)^\top U_i \end{bmatrix}_*^\#. \quad (\text{V.3})$$

- $W_{i+1} = W_i - \eta_i [\nabla \hat{f}(W_i W_i^\top) W_i]_\infty^\#$ is equivalent to

$$\begin{bmatrix} U_{i+1} \\ V_{i+1} \end{bmatrix} = \begin{bmatrix} U_i \\ V_i \end{bmatrix} - \frac{\eta_i}{2} \begin{bmatrix} \nabla f(U_i V_i^\top) V_i \\ \nabla f(U_i V_i^\top)^\top U_i \end{bmatrix}_\infty^\#. \quad (\text{V.4})$$

Moreover, we can relate the smoothness of \hat{f} to that of f ; the following lemma generalizes Proposition 3.1. of [18].

Lemma 2. Let $\hat{f} \left(\begin{bmatrix} A & B \\ B^\top & D \end{bmatrix} \right) \triangleq f(B)$ be defined on the PSD cone. Suppose that f is convex and L -smooth in some Schatten- p norm:

$$\|\nabla f(X) - \nabla f(Y)\|_{S_q} \leq L\|Y - X\|_{S_p}, \quad (\text{V.5})$$

where q, p satisfies $\frac{1}{p} + \frac{1}{q} = 1$. Suppose also that $\nabla f(\cdot) \in \mathbb{R}^{p \times p}$ is symmetric. Then \hat{f} is convex and L -smooth in the same norm; i.e., \hat{f} also satisfies (V.5).

Proof. See Section F in the supplementary material. \square

Hence, if we apply (V.3) (resp. (V.4)) to the lifted objective (V.2), then the results in Section IV-A (resp. Section III-A) hold (with obvious changes in the constants).

VI. EXPERIMENTS

Two real-world applications are considered: Fourier Ptychography and text classification via the FastText architecture. The former application has a PSD-constrained objective, and the latter unconstrained. We show that the tensor-based Algorithm 3 exploits the low-rank structure of natural images, and hence leads to state-of-the-art performance on synthetic and real data. For the latter application, we show that spectral gradient descent leads to considerable speedups.

A. Fourier Ptychography

We consider the task of *Fourier Ptychography* reconstruction, a computational imaging technique that aims to reconstruct a high-resolution image based on a collection of low-resolution samples [53], [54]. Ptychography reconstruction is subclass of Phase Retrieval, and the factorized gradient method for such applications has the domain name *Wirtinger Flow* [6], with rank parameter $r = 1$.

We consider Algorithm 3, henceforth referred to as *nuclear Wirtinger flow*, for ptychography reconstruction. As a baseline comparison, we first perform extensive comparison against existing algorithms for synthetic data in Section VI-A1. In Section VI-A2, we show that the nuclear Wirtinger flow is the only algorithm that succeeds for detecting malaria infection in a reasonable amount of time.

1) *Synthetic Data:* We adopt the same setting as the online library *PhasePack* [55]: In (III.1), we choose a_i 's from empirical measurements obtained by an optical device [56]. A synthetic image is passed through these measurements using (III.1), and we report the images of various algorithms returned in 5 minutes. We perform parameter sweeping for all recovery algorithms to find the best setting.

The results are reported in Figure 1; for more results, see Section G in the supplementary material.

Since the true image in the synthetic data is simple, many of the non-convex algorithms, including Wirtinger flow and nuclear Wirtinger flow, succeed in recovering the image quickly and yield comparable results. On the other hand, the convex methods, such as the SketchyCGM [50], only return

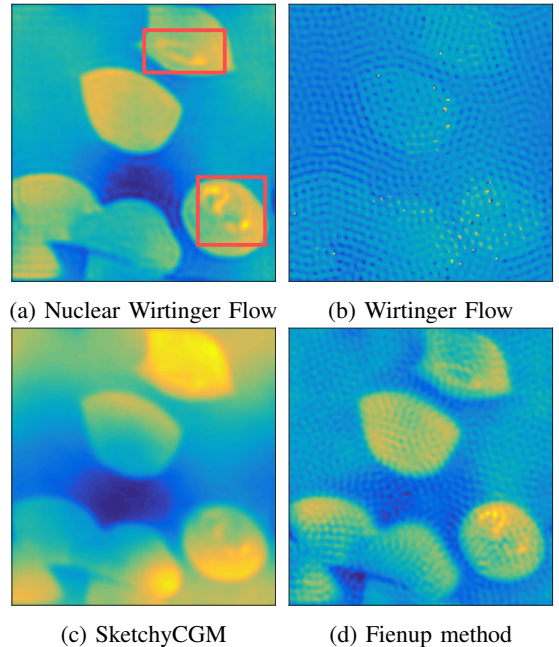


Fig. 2: Fourier ptychography reconstructions.

noisy figures given limited time. The Truncated Amplitude Flow method, while known to perform well in the coded diffraction model [49], fails to recover even simple images in the ptychographic reconstruction.

2) *Real Data:* We use the real dataset provided by the authors of [54]. The dataset consists of Fourier ptychographic measurements taken from patients with malaria infection, where the number of samples is 185600 and the image to be recovered contains 6400 pixels. The critical task is to obtain reconstructions that allow clear identification of the infected cells. The objective function for Fourier ptychography falls under the category of (II.11); we adopt the same setups as in [54], and we refer the readers to the reference for details.

We incorporated four algorithms: the Wirtinger and nuclear Wirtinger flow, which are the best-performing non-convex methods in Section VI-A1, the Fienup [44], a classical method in computational imaging, and SketchyCGM [50], a convex algorithm that directly solves the unfactorized problem (III.3). The step-sizes are obtained by parameter sweeping.

Figure 2 presents the reconstruction images from various methods. All implementations are in MATLAB. We take 20 random initializations for the Wirtinger and nuclear Wirtinger flow, and we report the best reconstruction. We run 1000 iterations for all the algorithms except for Fienup (also known as ‘‘Alternating Projections’’ in [54]), for which the reconstruction is provided by the authors of [54] without

Table 1: Time comparison

Algorithm	Time (sec.)
Wirtinger Flow	13.7799
SketchyCGM	1.6038e+03s
Nuclear Wirtinger Flow	22.8751

implementation details.

From Figure 2, we see that the infected cells are clearly visible in the nuclear Wirtinger Flow as boxed in red. The SketchyCGM algorithm, as a convex method, is time-consuming but fairly robust, and it returns the second best image in terms of quality. However, the infected cells are barely visible from the reconstruction, even though it takes 70 times as the nuclear Wirtinger flow (cf., Table 1). The Fienup and Wirtinger Flow produce serious artifact, and the latter completely fails to recover the image.

Table 1 compares the running time for all the algorithms except for Fienup. We observe that our method results in 66% computational time overhead compared to Wirtinger flow, but the overall running time is still reasonably short. On the other hand, while we expect SketchyCGM to recover the same quality of the image as the nuclear Wirtinger flow, provided that we run it for more iterations, the high-dimensional nature of the problem renders the running time fairly slow.

A more detailed comparison between nuclear Wirtinger Flow and Wirtinger Flow can be found in Section H of the supplementary material.

B. Text classification by FastText

Text classification is one of the most important tasks in Natural Language Processing. Recently, a simple model, called FastText, has been proposed to solve text classification problems for very large corpus with large output space. The FastText assumes that the input-output relation of text classification can be explained by a large matrix $C \in \mathbb{R}^{p \times q}$, and the objective is to minimize the log-softmax output over training data $\{(x_n, y_n)\}_{n=1}^N$:

$$\min_{C \in \mathbb{R}^{p \times q}} -\frac{1}{N} \sum_{n=1}^N y_n \log f(Cx_n). \quad (\text{VI.1})$$

The key idea of FastText is to fix a small intermediate value r , and decompose $C = AB^T$ where $A \in \mathbb{R}^{p \times r}$ and $B \in \mathbb{R}^{q \times r}$. The role of r is twofold: First, it speeds up the training process by constraining the decision variable to small rank. Second, it prevents overfitting due to the excessive number of parameters in the large matrix C . We refer to [42], [43] for further details.

The main component of the objective in (VI.1) is the matrix-variate lse in (IV.7). Motivated by the results in Section IV-B, we propose to run Algorithm (V.4) for the factorized program of (VI.1), with r fixed to 10. From (VI.1), one can infer that computing the gradient takes $O(pqr + rN \min\{p, q\})$ time, and hence the overhead of the $[\cdot]_{\infty}^{\#}$ operation (which takes $O(r^2 \min\{p, q\})$) is negligible, as $N \gg r$.

We test the iterate (V.4) (the red curve in Fig. 3 and 5) on 6 datasets whose information can be found in [57]. The baseline we compare to is the gradient descent algorithm (the black curve in Fig. 3 and 5) proposed in [43]. We have also included a heuristic approximation of the iterates (V.4) (the blue curve in Fig. 3 and 5), by employing $\begin{bmatrix} A \\ B \end{bmatrix}_{\infty}^{\#} \simeq \begin{bmatrix} [A]_{\infty}^{\#} \\ [B]_{\infty}^{\#} \end{bmatrix}$.

All the experiments are implemented in C++, and run on the processor Intel® Xeon® CPU E5-2630 v3 @ 2.40GHz.

Learning rates for each of the algorithms are obtained through 5-fold cross-validation.

Figure 3 shows the training and test performance on two datasets. The heuristic version of (V.4) performs the best in terms of training errors. However, the theoretical iterate (V.4) generalizes the best. In all cases, the spectral iterates outperform the classic gradient descent. These observations are consistent throughout our experiments; see Section I of the supplementary material for more evidence.

VII. CONCLUSION

This paper introduces a non-Euclidean, first-order methods into the factorization framework for solving (I.1). The framework is easy to implement. We provide rigorous convergence rates, under assumptions akin to the classical gradient methods. We demonstrate the empirical success of our algorithms on phase retrieval and text classification.

We would like to note that for the phase retrieval application, there is a growing literature of algorithms, with different speed enhancements. We note that with the additional twists, many of these state-of-the-art methods perform well when applied to synthetic data. However, we observe that they have major robustness issues in real data, possibly due to imperfect calibration of the linear measurements. We believe the simplicity of our algorithm is a strength in this setting even though it can be enhanced with additional tricks, such as reshaping, truncation, hybrid, and minibatch [58]–[60], which is beyond the scope of this initial study.

As a result, we have established a different, but very strong baseline for our comparisons: The first scalable convex optimization approach [50], which none of the non-convex methods include. We show that convex method indeed outperforms the other non-convex approaches in the literature in terms of the solution quality (but certainly NOT speed!). However, our new algorithm still outperforms the convex method, while being similar in speed to other fast non-convex methods, such as the Wirtinger flow [6].

In the FastText application, the spectral norm provides state-of-the-art results with nearly orthogonal factors in the respective space. We leave the interpretation of this result as future work.

VIII. ACKNOWLEDGMENT

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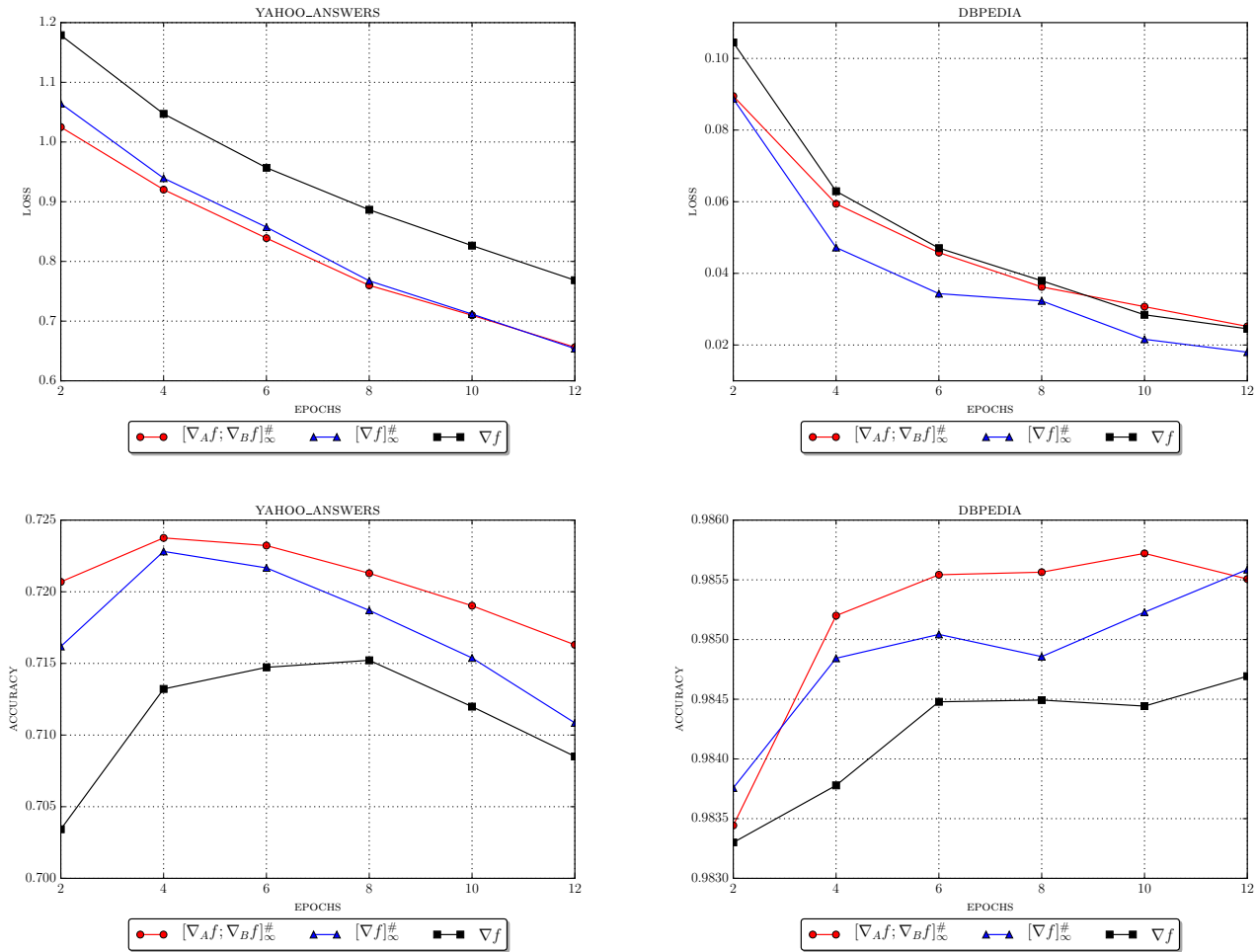


Fig. 3: Top row: Training loss for YahooAnswers, and test accuracy for YahooAnswers. Bottom row: Training loss for dbpedia, and test accuracy for dbpedia.

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Supplementary Materials to “A Non-Euclidean Gradient Descent Framework for Non-Convex Matrix Factorization”

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APPENDIX A PROOF OF SUBLINEAR RATE OF NUCLEAR GRADIENT DESCENT

We first use following lemma to prove the sublinear rate.

Lemma 1. *For the sequence of the iterates $\{U_i\}_{i=0}^k$, we have*

$$f(U_i U_i^T) - f(U_{i+1} U_{i+1}^T) \geq \alpha_i \cdot \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^2 \quad (\text{A.1})$$

and

$$f(U_i U_i^T) - f(U^* U^{*T}) \leq \beta_i \cdot \|\nabla f(X_i) \cdot U_i\|_{S_\infty} \quad (\text{A.2})$$

where $\alpha_i = 1.117 \eta_i$ and $\beta_i = (2 + \frac{19}{81}) \|\Delta_{U_i}\|_* = (2 + \frac{19}{81}) D_*(U_i, U^*)$.

Define $\delta_i = f(U_i U_i^T) - f(U^* U^{*T})$ and follow the previous lemma. We know $\{\delta_i\}$ is an positive decreasing sequence and

$$\begin{aligned} \delta_{i+1} &\leq \delta_i - \alpha_i \cdot \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^2 \\ &\leq \delta_i - \frac{\alpha_i}{\beta_i^2} \cdot \delta_i^2 \end{aligned}$$

Dividing both sides with $(\delta_i \cdot \delta_{i+1})$, we obtain, by assumption [\(III.5\)](#),

$$\frac{1}{\delta_{i+1}} - \frac{1}{\delta_i} \geq \frac{\alpha_i}{\beta_i^2} \cdot \frac{\delta_i}{\delta_{i+1}} \geq \frac{\alpha_i}{\beta_i^2} \geq \frac{\alpha_i}{\bar{D}_*^2}.$$

Telescoping the inequality we get the desired result.

Now we prove [\(A.1\)](#) of lemma [1](#). The smoothness gives

$$\begin{aligned} &f(U_i U_i^T) - f(U_{i+1} U_{i+1}^T) \\ &\geq \langle \nabla f(X_i), X_i - X_{i+1} \rangle - \frac{L}{2} \|X_i - X_{i+1}\|_*^2 \\ &= \underbrace{\langle \nabla f(X_i), (U_i - U_{i+1}) U_i^T + U_i (U_i - U_{i+1})^T \rangle}_{\textcircled{1}} \\ &\quad - \underbrace{\langle \nabla f(X_i), (U_i - U_{i+1})(U_i - U_{i+1})^T \rangle}_{\textcircled{2}} \\ &\quad - \frac{L}{2} \underbrace{\|X_i - X_{i+1}\|_*^2}_{\textcircled{3}}. \end{aligned} \quad (\text{A.3})$$

For [①](#) we have

$$\begin{aligned} &\langle \nabla f(X_i), (U_i - U_{i+1}) U_i^T + U_i (U_i - U_{i+1})^T \rangle \\ &= 2 \langle \nabla f(X_i) U_i, U_i - U_{i+1} \rangle \\ &= 2 \eta_i \langle \nabla f(X_i) U_i, [\nabla f(X_i) U_i]_\infty^\# \rangle \\ &= 2 \eta_i \|\nabla f(X_i) U_i\|_{S_\infty}^2. \end{aligned} \quad (\text{A.4})$$

To upper bound ②, we use

$$\begin{aligned}
& \langle \nabla f(X_i), (U_i - U_{i+1})(U_i - U_{i+1})^T \rangle \\
&= \eta_i^2 \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^2 \cdot \text{Trace}(\nabla f(X_i) A_1 A_1^T) \\
&\leq \eta_i^2 \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^2 \cdot \|\nabla f(X_i)\|_{S_\infty} \\
&\stackrel{(*)}{\leq} \frac{1}{4} \eta_i \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^2
\end{aligned} \tag{A.5}$$

in which A_1 is the first singular vector of $\nabla f(X_i) \cdot U_i$, and $(*)$ is by $\eta_i \leq \frac{1}{4\|\nabla f(X_i)\|_{S_\infty}}$.
To upper bound ③, we use

$$\begin{aligned}
& \|U_i U_i^T - U_{i+1} U_{i+1}^T\|_{S_\infty} \\
&= \|U_i (U_i - U_{i+1})^T + (U_i - U_{i+1}) U_i^T \\
&\quad - (U_i - U_{i+1})(U_i - U_{i+1})^T\|_{S_\infty} \\
&\leq 2\|U_i\|_{S_\infty} \|U_i - U_{i+1}\|_* + \|U_i - U_{i+1}\|_{S_\infty} \|U_i - U_{i+1}\|_* \\
&= 2\eta_i \|U_i\|_{S_\infty} \|\nabla f(X_i) \cdot U_i\|_{S_\infty} + \eta_i^2 \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^2 \\
&= \eta_i \|\nabla f(X_i) \cdot U_i\|_{S_\infty} [2\|U_i\|_{S_\infty} + \eta_i \|\nabla f(X_i) \cdot U_i\|_{S_\infty}] \\
&\leq \eta_i \|\nabla f(X_i) \cdot U_i\|_{S_\infty} [2\|U_i\|_{S_\infty} + \eta_i \|\nabla f(X_i)\|_{S_\infty} \|U_i\|_{S_\infty}] \\
&\stackrel{(1)}{\leq} \eta_i \|\nabla f(X_i) \cdot U_i\|_{S_\infty} \frac{9}{4} \|U_i\|_{S_\infty}
\end{aligned} \tag{A.6}$$

where (1) is by $\eta_i \leq \frac{1}{4\|\nabla f(X_i)\|_{S_\infty}}$.

Plugging above inequalities into (A.3), we obtain

$$\begin{aligned}
& f(U_i U_i^T) - f(U_{i+1} U_{i+1}^T) \\
&\geq 2\eta_i \|\nabla f(X_i) U_i\|_{S_\infty}^2 - \frac{1}{4} \eta_i \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^2 \\
&\quad - \frac{L}{2} \left(\frac{9}{4} \eta_i \|U_i\|_{S_\infty} \|\nabla f(X_i) \cdot U_i\|_{S_\infty}\right)^2 \\
&\geq \eta_i \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^2 \left[\frac{7}{4} - \frac{L}{2} \left(\frac{9}{4}\right)^2 \eta_i \|U_i\|_{S_\infty}^2 \right] \\
&\stackrel{(*)}{\geq} 1.117 \eta_i \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^2
\end{aligned} \tag{A.7}$$

where $(*)$ is by $\eta_i \leq \frac{1}{4L\|X_i\|_{S_\infty}} = \frac{1}{4L\|U_i\|_{S_\infty}^2}$. We have thus finished the first part of lemma 1.

Now we give the proof of (A.2) of lemma 1.

We denote

$$R_{U_i} \equiv \arg \min_{\substack{R \\ R \text{ is unitary}}} \|U_i - U^* R\|_*. \tag{A.8}$$

and define $\Delta_{U_i} \equiv U_i - U^* R_{U_i}$. We begin with

$$\begin{aligned}
& f(U_i U_i^T) - f(U^* U^{*T}) \\
&\leq \langle \nabla f(X_i), X_i - X^* \rangle \\
&= \langle \nabla f(X_i), \Delta_{U_i} U_i^T \rangle + \langle \nabla f(X_i), U_i \Delta_{U_i}^T \rangle \\
&\quad - \langle \nabla f(X_i), \Delta_{U_i} \Delta_{U_i}^T \rangle \\
&= 2\langle \nabla f(X_i) U_i, \Delta_{U_i} \rangle - \langle \nabla f(X_i), \Delta_{U_i} \Delta_{U_i}^T \rangle \\
&\leq 2\|\nabla f(X_i) \cdot U_i\|_{S_\infty} \|\Delta_{U_i}\|_* + \underbrace{|\langle \nabla f(X_i), \Delta_{U_i} \Delta_{U_i}^T \rangle|}_{\textcircled{1}}.
\end{aligned} \tag{A.9}$$

To upper bound ①, we use

$$\begin{aligned}
& \langle \nabla f(X_i), \Delta_{U_i} \Delta_{U_i}^T \rangle \\
&= \langle \nabla f(X_i) \Delta_{U_i}, \Delta_{U_i} \rangle \\
&\leq \|\nabla f(X_i) \Delta_{U_i}\|_{S_\infty} \|\Delta_{U_i}\|_* \\
&= \|\nabla f(X_i) P_{\Delta_{U_i}} \Delta_{U_i}\|_{S_\infty} \|\Delta_{U_i}\|_* \\
&\leq \|\nabla f(X_i) P_{\Delta_{U_i}}\|_{S_\infty} \|\Delta_{U_i}\|_{S_\infty} \|\Delta_{U_i}\|_* \\
&\stackrel{(*)}{\leq} \left(\|\nabla f(X_i) P_{U_i}\|_{S_\infty} + \|\nabla f(X_i) P_{U^*}\|_{S_\infty} \right) \|\Delta_{U_i}\|_*^2
\end{aligned} \tag{A.10}$$

in which P_U denotes the projection onto $\mathbf{Col}(U)$. $(*)$ is due to $\mathbf{Span}(\mathbf{Col}(\Delta_{U_i})) \subseteq \mathbf{Span}(\mathbf{Col}(U_i) \cup \mathbf{Col}(U_r^*))$ and $\|\Delta_{U_i}\|_{S_\infty} \leq \|\Delta_{U_i}\|_*$. Continuing, we get

$$\begin{aligned}
\|\nabla f(X_i) P_{U_i}\|_{S_\infty} &= \|\nabla f(X_i) U_i U_i^\dagger\|_{S_\infty} \\
&\stackrel{(1)}{\leq} \|\nabla f(X_i) U_i\|_{S_\infty} \frac{1}{\sigma_r(U_i)} \\
&\stackrel{(2)}{\leq} \|\nabla f(X_i) U_i\|_{S_\infty} \frac{10}{9\sigma_r(U^*)}
\end{aligned} \tag{A.11}$$

in which U_i^\dagger denotes the pseudoinverse of U_i . Here, (1) is due to $\sigma_1(U_i^\dagger) = \sigma_r(U_i)^{-1}$, and (2) is by assumption (III.5), Weyl's inequality and $\sigma_r(U^* R_{U_i}) = \sigma_r(U^*)$.

Similarly, we have

$$\begin{aligned}
\|\nabla f(X_i) P_{U^*}\|_{S_\infty} &= \|\nabla f(X_i) U^* (U^*)^\dagger\|_{S_\infty} \\
&\leq \underbrace{\|\nabla f(X_i) U^*\|_{S_\infty}}_{\textcircled{A}} \frac{1}{\sigma_r(U^*)}.
\end{aligned} \tag{A.12}$$

To upper bound ②, we use the following inequality.

$$\begin{aligned}
& \|\nabla f(X_i) U^*\|_{S_\infty} \\
&= \|\nabla f(X_i) U^* R_{U_i}\|_{S_\infty} \\
&\leq \|\nabla f(X_i) U_i\|_{S_\infty} + \|\nabla f(X_i) \Delta_{U_i}\|_{S_\infty} \\
&= \|\nabla f(X_i) U_i\|_{S_\infty} + \|\nabla f(X_i) P_{\Delta_{U_i}} \Delta_{U_i}\|_{S_\infty} \\
&\leq \|\nabla f(X_i) U_i\|_{S_\infty} + \|\nabla f(X_i) P_{\Delta_{U_i}}\|_{S_\infty} \|\Delta_{U_i}\|_{S_\infty} \\
&\stackrel{(1)}{\leq} \|\nabla f(X_i) U_i\|_{S_\infty} \\
&\quad + \left(\|\nabla f(X_i) P_{U_i}\|_{S_\infty} + \|\nabla f(X_i) P_{U^*}\|_{S_\infty} \right) \|\Delta_{U_i}\|_{S_\infty} \\
&\stackrel{(2)}{\leq} \|\nabla f(X_i) U_i\|_{S_\infty} \\
&\quad + \frac{10}{9} \left(\|\nabla f(X_i) U_i\|_{S_\infty} + \|\nabla f(X_i) U^*\|_{S_\infty} \right) \frac{\|\Delta_{U_i}\|_{S_\infty}}{\sigma_r(U^*)} \\
&\stackrel{(3)}{\leq} \|\nabla f(X_i) U_i\|_{S_\infty} \\
&\quad + \frac{1}{10} \left(\frac{10}{9} \|\nabla f(X_i) U_i\|_{S_\infty} + \|\nabla f(X_i) U^*\|_{S_\infty} \right) \\
&= \frac{10}{9} \|\nabla f(X_i) U_i\|_{S_\infty} + \frac{1}{10} \|\nabla f(X_i) U^*\|_{S_\infty}.
\end{aligned} \tag{A.13}$$

Here, (1) is owing to the similar reason of (A.10), (2) is obtained by plugging in (A.11) and (A.12), and (3) is by assumption (III.5) and $\|\Delta_{U_i}\|_{S_\infty} \leq \|\Delta_{U_i}\|_*$. Thus we arrive at

$$\|\nabla f(X_i) U^*\|_{S_\infty} \leq \left(\frac{10}{9} \right)^2 \|\nabla f(X_i) U_i\|_{S_\infty}. \tag{A.14}$$

Plugging this into (A.12), we get

$$\|\nabla f(X_i) P_{U^*}\|_{S_\infty} \leq \left(\frac{10}{9} \right)^2 \|\nabla f(X_i) U_i\|_{S_\infty} \frac{1}{\sigma_r(U^*)}. \tag{A.15}$$

Combining (A.11) and (A.15) with (A.10), we obtain

$$\begin{aligned}
& \langle \nabla f(X_i), \Delta_{U_i} \Delta_{U_i}^T \rangle \\
& \leq (\|\nabla f(X_i) U_i\|_{S_\infty} \frac{10}{9\sigma_r(U^*)}) \\
& \quad + \left(\frac{10}{9}\right)^2 \|\nabla f(X_i) U_i\|_{S_\infty} \frac{1}{\sigma_r(U^*)} \|\Delta_{U_i}\|_*^2 \\
& = \|\nabla f(X_i) U_i\|_{S_\infty} \frac{190}{81} \frac{\|\Delta_{U_i}\|_*}{\sigma_r(U^*)} \|\Delta_{U_i}\|_* \\
& \stackrel{(*)}{\leq} \frac{19}{81} \|\nabla f(X_i) U_i\|_{S_\infty} \|\Delta_{U_i}\|_*
\end{aligned} \tag{A.16}$$

where (*) is by assumption (III.5). Now we plug (A.16) into (A.9) and obtain

$$f(U_i U_i^T) - f(U^* U^{*T}) \leq (2 + \frac{19}{81}) \|\Delta_{U_i}\|_* \|\nabla f(X_i) \cdot U_i\|_{S_\infty}. \tag{A.17}$$

The last part is to prove $\min_i \gamma_i \geq \frac{1}{4} \bar{\eta}$ by showing $\|U_i\|_{S_\infty} \leq \frac{11}{9} \|U_0\|_{S_\infty}$ and

$$\|\nabla f(X_i)\|_{S_\infty} \leq \frac{40L}{81} \sigma_r(U_0) \sigma_1(U_0) + \|\nabla f(X_0)\|_{S_\infty}. \tag{A.18}$$

By assumption (III.5) and Weyl's inequality, we have for every $i \geq 0$

$$\begin{aligned}
(1 - \frac{1}{10}) \sigma_1(U^*) & \leq \sigma_1(U_i) \leq (1 + \frac{1}{10}) \sigma_1(U^*), \text{ and thus} \\
\frac{1 + \frac{1}{10}}{1 - \frac{1}{10}} \sigma_1(U_0) & \geq \sigma_1(U_i).
\end{aligned} \tag{A.19}$$

For $\|\nabla f(X_i)\|_{S_\infty}$, we have

$$\begin{aligned}
\|\nabla f(X_i)\|_{S_\infty} & \leq \|\nabla f(X_i) - \nabla f(X_0)\|_{S_\infty} + \|\nabla f(X_0)\|_{S_\infty} \\
& \leq L_{S_1 \rightarrow S_\infty} \|X_i - X_0\|_* + \|\nabla f(X_0)\|_{S_\infty} \\
& \leq L_{S_1 \rightarrow S_\infty} (\|X_i - X^*\|_* + \|X_0 - X^*\|_*) \\
& \quad + \|\nabla f(X_0)\|_{S_\infty}.
\end{aligned} \tag{A.20}$$

Since

$$\begin{aligned}
\|X_i - X^*\|_* & = \|U_i (U_i - U^* R_{U_i})^T \\
& \quad + (U_i - U^* R_{U_i}) (U^* R_{U_i})^T\|_* \\
& \leq \|U_i - U^* R_{U_i}\|_* (\|U_i\|_{S_\infty} + \|U^*\|_{S_\infty}),
\end{aligned} \tag{A.21}$$

we have

$$\begin{aligned}
& \|X_i - X^*\|_* + \|X_0 - X^*\|_* \\
& \leq \|U_i - U^* R_{U_i}\|_* (\|U_i\|_{S_\infty} + \|U^*\|_{S_\infty}) \\
& \quad + \|U_0 - U^* R_{U_0}\|_* (\|U_0\|_{S_\infty} + \|U^*\|_{S_\infty}) \\
& \leq \frac{\sigma_r(U^*)}{10} \sigma_1(U_0) (\frac{11}{9} + \frac{10}{9} + 1 + \frac{10}{9}) \\
& \leq \frac{1}{1 - \frac{1}{10}} \frac{\sigma_r(U_0)}{10} \sigma_1(U_0) \frac{40}{9} \\
& = \frac{40}{81} \sigma_r(U_0) \sigma_1(U_0)
\end{aligned} \tag{A.22}$$

by applying inequality (A.19).

APPENDIX B
PROOF OF SUBLINEAR RATE FOR NUCLEAR GRADIENT DESCENT, TENSOR VERSION

We first define the action (\cdot) on a bounded linear operator T of $H_1 \otimes H_2$ and H_1 where H_1 and H_2 are Hilbert spaces.

$$\begin{aligned} \forall T \in L(H_1 \otimes H_2, \mathbb{R}), h_1 \in H_1, T &= \sum_i \lambda_i (a_i \otimes b_i) \\ T \cdot h_1 &\triangleq \sum_i \lambda_i \langle a_i, h_1 \rangle b_i \in H_2. \end{aligned} \quad (\text{B.1})$$

Immediately we have $\langle T, h_1 \otimes h_2 \rangle = \langle T \cdot h_1, h_2 \rangle$, since

$$\begin{aligned} \langle T, h_1 \otimes h_2 \rangle &= \left\langle \sum_i \lambda_i (a_i \otimes b_i), h_1 \otimes h_2 \right\rangle \\ &= \sum_i \lambda_i \langle a_i, h_1 \rangle \langle b_i, h_2 \rangle \\ &= \langle T \cdot h_1, h_2 \rangle. \end{aligned} \quad (\text{B.2})$$

For the cases $H_i = \mathbb{R}^{n_i \times m_i}$, we define the norm to be injective cross norm with each H_i having the spectral norm $\|\cdot\|_{S_\infty}$ as primal norm and the consequent dual norm, nuclear norm $\|\cdot\|_*$.

$$\|x\| \triangleq \sup_{\|a_i\|_* \leq 1} \langle a_1 \otimes a_2, x \rangle \quad (\text{B.3})$$

which satisfies

$$\begin{aligned} \|h_1 \otimes h_2\| &= \|h_1\|_{S_\infty} \|h_2\|_{S_\infty} \\ \|a_1 \otimes a_2\|_{dual} &= \|a_1\|_* \|a_2\|_* \end{aligned} \quad (\text{B.4})$$

We also use $\|h_1 \otimes h_2\|_{S_\infty}$ and $\|a_1 \otimes a_2\|_*$ to denote $\|h_1 \otimes h_2\|$ and $\|a_1 \otimes a_2\|_{dual}$. We use following lemma to prove the sublinear rate.

Lemma 2. For the sequence of the iterates $\{U_i\}_{i=0}^k$, we have

$$f(U_i \otimes U_i) - f(U_{i+1} \otimes U_{i+1}) \geq \alpha_i \cdot \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^{\#2} = \alpha_i \cdot \|\nabla f(X_i) \cdot U_i\|_*^2 \quad (\text{B.5})$$

and

$$f(U_i \otimes U_i) - f(U^* \otimes U^*) \leq \beta_i \cdot \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^{\#} \quad (\text{B.6})$$

where $\alpha_i = 1.117 \eta_i$ and $\beta_i = (2 + \frac{19}{81}) \|\Delta U_i\|_{S_\infty} = (2 + \frac{19}{81}) D_\infty(U_i, U^*)$.

Define $\delta_i = f(U_i \otimes U_i) - f(U^* \otimes U^*)$ and follow the previous lemma. We know $\{\delta_i\}$ is an positive decreasing sequence and

$$\begin{aligned} \delta_{i+1} &\leq \delta_i - \alpha_i \cdot \|\nabla f(X) \cdot U\|_{S_\infty}^{\#2} \\ &\leq \delta_i - \frac{\alpha_i}{\beta_i^2} \cdot \delta_i^2 \end{aligned}$$

Dividing both sides with $(\delta_i \cdot \delta_{i+1})$, we obtain, by assumption [\(B.14\)](#),

$$\frac{1}{\delta_{i+1}} - \frac{1}{\delta_i} \geq \frac{\alpha_i}{\beta_i^2} \cdot \frac{\delta_i}{\delta_{i+1}} \geq \frac{\alpha_i}{\beta_i^2} \geq \frac{\alpha_i}{D_{S_\infty}^2}.$$

Telescoping the inequality we get the desired result.

Now we prove [\(B.5\)](#) of lemma [2](#). We assume $\nabla f(X)$ is symmetric, i.e. $\nabla f(X) = \sum_i \lambda_i (a_i \otimes a_i)$ throughout. The smoothness gives

$$\begin{aligned} f(U_i \otimes U_i) - f(U_{i+1} \otimes U_{i+1}) &\geq \langle \nabla f(X_i), X_i - X_{i+1} \rangle - \frac{L}{2} \|X_i - X_{i+1}\|_{S_\infty}^2 \\ &= \underbrace{\langle \nabla f(X_i), (U_i - U_{i+1}) \otimes U_i + U_i \otimes (U_i - U_{i+1}) \rangle}_{\textcircled{1}} \\ &\quad - \underbrace{\langle \nabla f(X_i), (U_i - U_{i+1}) \otimes (U_i - U_{i+1}) \rangle}_{\textcircled{2}} - \frac{L}{2} \underbrace{\|X_i - X_{i+1}\|_{S_\infty}^2}_{\textcircled{3}} \end{aligned} \quad (\text{B.7})$$

For ① we have

$$\begin{aligned}
\langle \nabla f(X_i), (U_i - U_{i+1}) \otimes U_i + U_i \otimes (U_i - U_{i+1}) \rangle &\stackrel{(*)}{=} 2\langle \nabla f(X_i) \cdot U_i, U_i - U_{i+1} \rangle \\
&= 2\eta_i \langle \nabla f(X_i) \cdot U_i, [\nabla f(X_i) \cdot U_i]_{\infty}^{\#} \rangle \\
&= 2\eta_i \|\nabla f(X_i) \cdot U_i\|_*^2
\end{aligned} \tag{B.8}$$

where $(*)$ is by the assumption that $\nabla f(X_i)$ is symmetric.

To upper bound ②, we use

$$\begin{aligned}
\langle \nabla f(X_i), (U_i - U_{i+1}) \otimes (U_i - U_{i+1}) \rangle &= \eta_i^2 \|\nabla f(X_i) \cdot U_i\|_*^2 \langle \nabla f(X_i), AB^T \otimes AB^T \rangle \\
&\leq \eta_i^2 \|\nabla f(X_i) \cdot U_i\|_*^2 \cdot \|\nabla f(X_i)\|_* \|AB^T\|_{S_{\infty}}^2 \\
&\stackrel{(*)}{\leq} \frac{1}{4} \eta_i \|\nabla f(X_i) \cdot U_i\|_*^2
\end{aligned} \tag{B.9}$$

in which A and B are respectively the left and right singular vectors of $\nabla f(X_i) \cdot U_i$. $(*)$ is by $\eta_i \leq \frac{1}{4\|\nabla f(X_i)\|_*}$. To upper bound ③, we use

$$\begin{aligned}
\|U_i \otimes U_i - U_{i+1} \otimes U_{i+1}\|_{S_{\infty}} &= \|U_i \otimes (U_i - U_{i+1}) + (U_i - U_{i+1}) \otimes U_i - (U_i - U_{i+1}) \otimes (U_i - U_{i+1})\|_{S_{\infty}} \\
&\leq 2\|U_i\|_{S_{\infty}} \|U_i - U_{i+1}\|_{S_{\infty}} + \|U_i - U_{i+1}\|_{S_{\infty}}^2 \\
&= 2\eta_i \|U_i\|_{S_{\infty}} \|\nabla f(X_i) \cdot U_i\|_* + \eta_i^2 \|\nabla f(X_i) \cdot U_i\|_*^2 \\
&= \eta_i \|\nabla f(X_i) \cdot U_i\|_* [2\|U_i\|_{S_{\infty}} + \eta_i \|\nabla f(X_i) \cdot U_i\|_*] \\
&\stackrel{(1)}{\leq} \eta_i \|\nabla f(X_i) \cdot U_i\|_* [2\|U_i\|_{S_{\infty}} + \eta_i \|\nabla f(X_i)\|_* \|U_i\|_{S_{\infty}}] \\
&\stackrel{(2)}{\leq} \eta_i \|\nabla f(X_i) \cdot U_i\|_* \frac{9}{4} \|U_i\|_{S_{\infty}}
\end{aligned} \tag{B.10}$$

(2) is by $\eta_i \leq \frac{1}{4\|\nabla f(X_i)\|_*}$ and (1) is due to

$$\begin{aligned}
\|\nabla f(X_i) \cdot U_i\|_* &= \sup_{\|y\|_{S_{\infty}} \leq 1} \langle \nabla f(X_i) \cdot U_i, y \rangle \\
&= \sup_{\|y\|_{S_{\infty}} \leq 1} \langle \nabla f(X_i), U_i \otimes y \rangle \\
&\leq \sup_{\|y\|_{S_{\infty}} \leq 1} \|\nabla f(X_i)\|_* \|U_i\|_{S_{\infty}} \|y\|_{S_{\infty}} \\
&= \|\nabla f(X_i)\|_* \|U_i\|_{S_{\infty}}
\end{aligned} \tag{B.11}$$

Plugging above inequalities into (B.7), we obtain

$$\begin{aligned}
f(U_i \otimes U_i) - f(U_{i+1} \otimes U_{i+1}) &\geq 2\eta_i \|\nabla f(X_i) \cdot U_i\|_*^2 - \frac{1}{4} \eta_i \|\nabla f(X_i) \cdot U_i\|_*^2 \\
&\quad - \frac{L}{2} \left(\frac{9}{4} \eta_i \|U_i\|_{S_{\infty}} \|\nabla f(X_i) \cdot U_i\|_* \right)^2 \\
&\geq \eta_i \|\nabla f(X_i) \cdot U_i\|_*^2 \left[\frac{7}{4} - \frac{L}{2} \left(\frac{9}{4} \right)^2 \eta_i \|U_i\|_{S_{\infty}}^2 \right] \\
&\stackrel{(*)}{\geq} 1.117 \eta_i \|\nabla f(X_i) \cdot U_i\|_*^2
\end{aligned} \tag{B.12}$$

$(*)$ is by $\eta_i \leq \frac{1}{4L\|X_i\|_{S_{\infty}}} = \frac{1}{4L\|U_i\|_{S_{\infty}}^2}$. We thus finish the first part of lemma 2.

We give the proof of (B.6) of lemma 2 which only holds for the phase retrieval case. We then use $\tilde{f}(\tilde{X})$ to denote the original objective function, i.e. $\tilde{X} = \tilde{U}\tilde{U}^T$, $\tilde{f}(\tilde{X}) = f(X) = f(U \otimes U)$ and \tilde{U} , a $p \times 1$ vector, is the vectorization of U , a $m \times n$ matrix where $p = m \cdot n$. We have the following equalities.

$$\begin{aligned}
\langle \nabla f(X_i), U_1 \otimes U_2 \rangle &= \langle \nabla \tilde{f}(\tilde{X}_i), \tilde{U}_1 \tilde{U}_2^T \rangle \text{ and its immediate consequence} \\
\langle \nabla f(X_i) \cdot U_1, U_2 \rangle &= \langle \nabla \tilde{f}(\tilde{X}_i) \tilde{U}_1, \tilde{U}_2 \rangle
\end{aligned} \tag{B.13}$$

in which both sides of the first equation are the first order term of the objective function. The assumption made here, which corresponds to [IV.5](#), would be

$$\tilde{D}_\infty \equiv \max_{\tilde{U}: f(\tilde{U}\tilde{U}^\top) \leq f(\tilde{U}_0\tilde{U}_0^\top)} D_\infty(\tilde{U}, \tilde{U}^*) \leq \frac{\sigma_{\min}(\tilde{U}^*)}{10} = \frac{\sigma_1(\tilde{U}^*)}{10} = \frac{\|\tilde{U}^*\|_{l_2}}{10}. \quad (\text{B.14})$$

We denote

$$\begin{aligned} R_{\tilde{U}_i} &\equiv \arg \min_{R \text{ unitary}} \|\tilde{U}_i - \tilde{U}^* R\|_{S_\infty} \\ &= \arg \min_{R \in \{1, -1\}} \|\tilde{U}_i - \tilde{U}^* R\|_{S_\infty}. \end{aligned}$$

and define $\Delta_{\tilde{U}_i} \equiv \tilde{U}_i - \tilde{U}^* R_{\tilde{U}_i}$.

$$\begin{aligned} f(U_i \otimes U_i) - f(U^* \otimes U^*) &\leq \langle \nabla f(X_i), X_i - X^* \rangle = \langle \nabla f(X_i), U_i \otimes U_i - U^* R_{\tilde{U}_i} \otimes U^* R_{\tilde{U}_i} \rangle \\ &= \langle \nabla \tilde{f}(\tilde{X}_i), \Delta_{\tilde{U}_i} \tilde{U}_i^T \rangle + \langle \nabla \tilde{f}(\tilde{X}_i), \tilde{U}_i \Delta_{\tilde{U}_i}^T \rangle - \langle \nabla \tilde{f}(\tilde{X}_i), \Delta_{\tilde{U}_i} \Delta_{\tilde{U}_i}^T \rangle \\ &= 2 \langle \nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i, \Delta_{\tilde{U}_i} \rangle - \langle \nabla \tilde{f}(\tilde{X}_i), \Delta_{\tilde{U}_i} \Delta_{\tilde{U}_i}^T \rangle \\ &\leq 2 \|\nabla f(\tilde{X}_i) \tilde{U}_i\|_* \|\Delta_{\tilde{U}_i}\|_{S_\infty} + \underbrace{\left| \langle \nabla \tilde{f}(\tilde{X}_i), \Delta_{\tilde{U}_i} \Delta_{\tilde{U}_i}^T \rangle \right|}_{\textcircled{1}} \end{aligned} \quad (\text{B.15})$$

To upper bound $\textcircled{1}$,

$$\begin{aligned} \left| \langle \nabla \tilde{f}(\tilde{X}_i), \Delta_{\tilde{U}_i} \Delta_{\tilde{U}_i}^T \rangle \right| &= \left| \langle \nabla \tilde{f}(\tilde{X}_i) \Delta_{\tilde{U}_i}, \Delta_{\tilde{U}_i} \rangle \right| \\ &\leq \|\nabla \tilde{f}(\tilde{X}_i) \Delta_{\tilde{U}_i}\|_* \|\Delta_{\tilde{U}_i}\|_{S_\infty} \\ &= \|\nabla \tilde{f}(\tilde{X}_i) (P_{\Delta_{\tilde{U}_i}} \Delta_{\tilde{U}_i})\|_* \|\Delta_{\tilde{U}_i}\|_{S_\infty} \\ &\leq \|\nabla \tilde{f}(\tilde{X}_i) P_{\Delta_{\tilde{U}_i}}\|_* \|\Delta_{\tilde{U}_i}\|_{S_\infty}^2 \\ &\stackrel{(*)}{\leq} (\|\nabla \tilde{f}(\tilde{X}_i) P_{\tilde{U}_i}\|_* + \|\nabla \tilde{f}(\tilde{X}_i) P_{\tilde{U}^*}\|_*) \|\Delta_{\tilde{U}_i}\|_{S_\infty}^2 \end{aligned} \quad (\text{B.16})$$

in which P_U denotes the projection onto $\text{Col}(U)$. $(*)$ is due to $\text{Span}(\text{Col}(\Delta_{\tilde{U}_i})) \subseteq \text{Span}(\text{Col}(\tilde{U}_i) \cup \text{Col}(\tilde{U}^*))$.

$$\|\nabla \tilde{f}(\tilde{X}_i) P_{\tilde{U}_i}\|_* = \|\nabla \tilde{f}(\tilde{X}_i) U_i U_i^\dagger\|_* \stackrel{(1)}{\leq} \|\nabla \tilde{f}(\tilde{X}_i) U_i\|_* \frac{1}{\sigma_{\min}(U_i)} \stackrel{(2)}{\leq} \|\nabla \tilde{f}(\tilde{X}_i) U_i\|_* \frac{10}{9\sigma_{\min}(U^*)} \quad (\text{B.17})$$

in which U_i^\dagger denotes the pseudoinverse of U_i and σ_{\min} denotes the smallest non-zero singular value. (1) is due to $\sigma_1(U_i^\dagger) = \sigma_r(U_i)^{-1}$. (2) is by assumption [B.14](#) and Weyl's inequality.

Similarly, we have

$$\|\nabla \tilde{f}(\tilde{X}_i) P_{\tilde{U}^*}\|_* = \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}^* (\tilde{U}^*)^\dagger\|_* \leq \underbrace{\|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}^*\|_*}_{\textcircled{A}} \frac{1}{\sigma_{\min}(\tilde{U}^*)}. \quad (\text{B.18})$$

To upper bound \textcircled{A} , we use the following inequality.

$$\begin{aligned} \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}^*\|_* &= \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}^* R_{\tilde{U}_i}\|_* \\ &\leq \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* + \|\nabla \tilde{f}(\tilde{X}_i) \Delta_{\tilde{U}_i}\|_* \\ &= \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* + \|\nabla \tilde{f}(\tilde{X}_i) P_{\Delta_{\tilde{U}_i}} \Delta_{\tilde{U}_i}\|_* \\ &\leq \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* + \|\nabla \tilde{f}(\tilde{X}_i) P_{\Delta_{\tilde{U}_i}}\|_* \|\Delta_{\tilde{U}_i}\|_{S_\infty} \\ &\stackrel{(1)}{\leq} \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* + (\|\nabla \tilde{f}(\tilde{X}_i) P_{\tilde{U}_i}\|_* + \|\nabla \tilde{f}(\tilde{X}_i) P_{\tilde{U}^*}\|_*) \|\Delta_{\tilde{U}_i}\|_{S_\infty} \\ &\stackrel{(2)}{\leq} \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* + (\|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* \frac{10}{9} + \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}^*\|_*) \frac{\|\Delta_{\tilde{U}_i}\|_{S_\infty}}{\sigma_{\min}(\tilde{U}^*)} \\ &\stackrel{(3)}{\leq} \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* + (\|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* \frac{10}{9} + \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}^*\|_*) \frac{1}{10} \\ &= \frac{10}{9} \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* + \frac{1}{10} \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}^*\|_*. \end{aligned} \quad (\text{B.19})$$

(1) is owing to the similar reason of (B.16). (2) is obtained by plugging in (B.17) and (B.18). (3) is by assumption (B.14). Thus we arrive

$$\|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}^*\|_* \leq \left(\frac{10}{9}\right)^2 \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_*. \quad (\text{B.20})$$

Plugging this into (B.18), we get

$$\|\nabla \tilde{f}(\tilde{X}_i) P_{\tilde{U}^*}\|_* \leq \left(\frac{10}{9}\right)^2 \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* \frac{1}{\sigma_{\min}(\tilde{U}^*)}. \quad (\text{B.21})$$

Combining (B.17) and (B.21) with (B.16), we obtain

$$\begin{aligned} \langle \nabla \tilde{f}(\tilde{X}_i), \Delta_{\tilde{U}_i} \Delta_{\tilde{U}_i}^T \rangle &\leq (\|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* \frac{10}{9\sigma_{\min}(U^*)} + \left(\frac{10}{9}\right)^2 \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* \frac{1}{\sigma_{\min}(U^*)}) \|\Delta_{\tilde{U}_i}\|_{S_\infty}^2 \\ &= \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* \frac{190}{81} \frac{\|\Delta_{\tilde{U}_i}\|_{S_\infty}}{\sigma_{\min}(U^*)} \|\Delta_{\tilde{U}_i}\|_{S_\infty} \\ &\stackrel{(*)}{\leq} \frac{19}{81} \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* \|\Delta_{\tilde{U}_i}\|_{S_\infty} \end{aligned} \quad (\text{B.22})$$

where (*) is by assumption (B.14). Now we plug (B.22) into (B.15) and obtain

$$\begin{aligned} f(U_i \otimes U_i) - f(U^* \otimes U^*) &\leq (2 + \frac{19}{81}) \|\Delta_{\tilde{U}_i}\|_{S_\infty} \|\nabla \tilde{f}(\tilde{X}_i) \tilde{U}_i\|_* \\ &\stackrel{(**)}{\leq} (2 + \frac{19}{81}) C_0 \|\Delta_{\tilde{U}_i}\|_{S_\infty} \|\nabla f(X_i) \cdot U_i\|_* \end{aligned} \quad (\text{B.23})$$

where C_0 is a constant and (**) is obtained by the connection between $\nabla f(X_i) \cdot U_i$ and $\tilde{f}(\tilde{X}_i) \tilde{U}_i$ (see (B.13)) and the equivalence of norms of finite dimensional Banach space.

The last part is to prove $\min_i \gamma_i \geq \frac{1}{4} \bar{\gamma}$ by showing $\|U_i\|_{S_\infty} \leq \frac{11}{9} \|U_0\|_{S_\infty}$ and

$$\|\nabla f(X_i)_r\|_* \leq \frac{40L}{81} \sigma_{\min}(U_0) \sigma_1(U_0) + \|\nabla f(X_0)_r\|_*. \quad (\text{B.24})$$

By assumption (B.14) and Weyl's inequality, we have for every $i \geq 0$

$$(1 - \frac{1}{10}) \sigma_1(U^*) \leq \sigma_1(U_i) \leq (1 + \frac{1}{10}) \sigma_1(U^*), \text{ and thus } \frac{1}{1 - \frac{1}{10}} \sigma_1(U_0) \geq \sigma_1(U_i). \quad (\text{B.25})$$

Since $\|\nabla f(X_i)_r\|_*$ is the Ky Fan r -norm of $\nabla f(X_i)$, we have

$$\begin{aligned} \|\nabla f(X_i)_r\|_* &\leq \|(\nabla f(X_i) - \nabla f(X_0))_r\|_* + \|\nabla f(X_0)_r\|_* \\ &\leq \|\nabla f(X_i) - \nabla f(X_0)\|_* + \|\nabla f(X_0)_r\|_* \\ &\leq L_{S_\infty \rightarrow S_1} \|X_i - X_0\|_{S_\infty} + \|\nabla f(X_0)_r\|_* \\ &\leq L_{S_\infty \rightarrow S_1} (\|X_i - X^*\|_{S_\infty} + \|X_0 - X^*\|_{S_\infty}) + \|\nabla f(X_0)_r\|_*. \end{aligned}$$

Since

$$\begin{aligned} \|X_i - X^*\|_{S_\infty} &= \|U_i \otimes (U_i - U^* R_{U_i}) + (U_i - U^* R_{U_i}) \otimes (U^* R_{U_i})\|_{S_\infty} \\ &\leq \|U_i - U^* R_{U_i}\|_{S_\infty} (\|U_i\|_{S_\infty} + \|U^*\|_{S_\infty}) \end{aligned}$$

we have

$$\begin{aligned} \|X_i - X^*\|_{S_\infty} + \|X_0 - X^*\|_{S_\infty} &\leq \|U_i - U^* R_{U_i}\|_{S_\infty} (\|U_i\|_{S_\infty} + \|U^*\|_{S_\infty}) \\ &\quad + \|U_0 - U^* R_{U_0}\|_{S_\infty} (\|U_0\|_{S_\infty} + \|U^*\|_{S_\infty}) \\ &\leq \frac{\sigma_{\min}(U^*)}{10} \sigma_1(U_0) \left(\frac{11}{9} + \frac{10}{9} + 1 + \frac{10}{9}\right) \\ &\leq \frac{1}{1 - \frac{1}{10}} \frac{\sigma_{\min}(U_0)}{10} \sigma_1(U_0) \frac{40}{9} \\ &= \frac{40}{81} \sigma_{\min}(U_0) \sigma_1(U_0) \end{aligned}$$

by applying inequality (B.25).

APPENDIX C
PROOF OF LINEAR RATE FOR NUCLEAR GRADIENT DESCENT

We use U and U^+ to denote the current state and the updated state. Let $X^* = U^*(U^*)^T$ be the optimum, $X = UU^T$ and $X^+ = U^+(U^+)^T$.

$$U^+ = U - \eta_U \nabla f(UU^T)^\# \cdot U \quad (\text{C.1})$$

where $\eta_U = \frac{1}{16(L\|X\|_{S_\infty} + \|\nabla f(X)^\# Q_U Q_U^T\|_{S_\infty})}$ which also denoted as η for simplicity.

We now start to prove the following key lemma.

Lemma 3. Given $D_F(U, U^*) \leq \rho \sigma_r(U_r^*)$ and $D_*(U, U^*) \leq \frac{1}{81\kappa} \frac{\sigma_r(X^*)}{\sigma_1(U^*)}$,

$$\begin{aligned} & \frac{1}{\eta} \langle U - U^+, U - U_r^* R_U \rangle \\ &= \langle \nabla f(X)^\# U, U - U_r^* R_U \rangle \\ &\geq 0.86\eta \|\nabla f(X)^\# U\|_F^2 + \frac{0.7}{4} \frac{\mu}{\sigma_r(X^*)} D_F(U, U_r^*)^2 \\ &\quad - \frac{L}{4} \|X^* - X_r^*\|_F^2, \end{aligned} \quad (\text{C.2})$$

in which $R_U = \arg \min_{\substack{R \\ R \text{ is unitary}}} \|U - U_r^* R\|_F$.

First, we define $\Delta \equiv U - U_r^* R_U$ and thus

$$\begin{aligned} & \langle \nabla f(X)^\# U, U - U_r^* R_U \rangle \\ &= \frac{1}{2} \langle \nabla f(X)^\#, X - X_r^* \rangle + \frac{1}{2} \langle \nabla f(X)^\#, \Delta \Delta^T \rangle. \end{aligned} \quad (\text{C.3})$$

First, we lower bound $\langle \nabla f(X)^\#, X - X_r^* \rangle$:

$$\begin{aligned} f(X) &\geq f(X^+) - \langle \nabla f(X), X^+ - X \rangle - \frac{L}{2} \|X^+ - X\|_*^2 \\ &\geq f(X^*) - \langle \nabla f(X), X^+ - X \rangle - \frac{L}{2} \|X^+ - X\|_*^2, \end{aligned} \quad (\text{C.4})$$

and

$$f(X_r^*) \geq f(X) + \langle \nabla f(X), X_r^* - X \rangle + \frac{\mu}{2} \|X_r^* - X\|_*^2. \quad (\text{C.5})$$

Noticing PSD matrices form a convex cone, we obtain $\langle \nabla f(X^*), X^* \rangle = 0$ and consequently $\langle \nabla f(X^*), X_r^* \rangle = 0$. Therefore we have

$$\begin{aligned} f(X_r^*) &\leq f(X^*) + \langle \nabla f(X^*), X_r^* - X^* \rangle + \frac{L}{2} \|X_r^* - X^*\|_*^2 \\ &= f(X^*) + \frac{L}{2} \|X_r^* - X^*\|_*^2. \end{aligned} \quad (\text{C.6})$$

Summing up previous three inequalities, we have

$$\begin{aligned} & \langle \nabla f(X), X - X_r^* \rangle \\ &\geq \langle \nabla f(X), X - X^+ \rangle - \frac{L}{2} \|X^+ - X\|_*^2 \\ &\quad + \frac{\mu}{2} \|X_r^* - X\|_*^2 - \frac{L}{2} \|X_r^* - X^*\|_*^2. \end{aligned} \quad (\text{C.7})$$

Let $A \equiv I - \frac{\eta}{2} Q_U Q_U^T \nabla f(X)^\#$, we have

$$\begin{aligned} X^+ - X &= (U - \eta \nabla f(X)^\# U)(U - \eta \nabla f(X)^\# U)^T - UU^T \\ &= -\eta \nabla f(X)^\# X A - \eta A^T X \nabla f(X)^\# \end{aligned} \quad (\text{C.8})$$

where we have used the property of $\nabla f(X)^\#$ being symmetric.
Plugging the previous equality into (C.7), we achieve

$$\begin{aligned}
& \langle \nabla f(X), X - X_r^* \rangle - \frac{\mu}{2} \|X_r^* - X\|_*^2 + \frac{L}{2} \|X_r^* - X^*\|_*^2 \\
& \geq \langle \nabla f(X), X - X^+ \rangle - \frac{L}{2} \|X^+ - X\|_*^2 \\
& \geq 2\eta \langle \nabla f(X), \nabla f(X)^\# X A \rangle - \frac{L}{2} (2\|\eta \nabla f(X)^\# X A\|_*)^2
\end{aligned} \tag{C.9}$$

where we have used $\|Y + Y^T\|_* \leq 2\|Y\|_*$.

For the two terms on the RHS of (C.9) we have the following bounds.

$$\begin{aligned}
& \langle \nabla f(X), \nabla f(X)^\# X A \rangle \\
& = \left[\langle \nabla f(X), \nabla f(X)^\# U U^T \rangle \right. \\
& \quad \left. - \frac{\eta}{2} \langle \nabla f(X), \nabla f(X)^\# U U^T Q_U Q_U^T \nabla f(X)^\# \rangle \right] \\
& \geq \|\nabla f(X)^\# U\|_F^2 - \frac{\eta}{2} \|\nabla f(X)^\# U\|_F^2 \|Q_U Q_U^T \nabla f(X)^\#\|_{S_\infty} \\
& \geq (1 - \frac{1}{32}) \|\nabla f(X)^\# U\|_F^2
\end{aligned} \tag{C.10}$$

where the last inequality is due to the choice of the step size. Continuing, we compute

$$\begin{aligned}
\|\nabla f(X)^\# X A\|_* & \leq \|\nabla f(X)^\# U\|_* \|U\|_{S_\infty} \|A\|_{S_\infty} \\
& \leq \|\nabla f(X)^\# U\|_* \|U\|_{S_\infty} \left(1 + \frac{1}{32}\right).
\end{aligned} \tag{C.11}$$

Now plugging these two bounds into (C.9), we have

$$\begin{aligned}
& \langle \nabla f(X), X - X_r^* \rangle - \frac{\mu}{2} \|X_r^* - X\|_*^2 + \frac{L}{2} \|X_r^* - X^*\|_*^2 \\
& \geq 2\eta \|\nabla f(X)^\# U\|_F^2 \left[1 - \frac{1}{32} - \eta L \|U\|_{S_\infty}^2 \left(\frac{33}{32}\right)^2 \right] \\
& \geq 2\eta \|\nabla f(X)^\# U\|_F^2 \left[1 - \frac{1}{32} - \frac{1}{16} \left(\frac{33}{32}\right)^2 \right] \\
& \geq \frac{18\eta}{10} \|\nabla f(X)^\# U\|_F^2
\end{aligned}$$

That is,

$$\begin{aligned}
& \langle \nabla f(X), X - X_r^* \rangle \\
& \geq \frac{18\eta}{10} \|\nabla f(X)^\# U\|_F^2 + \frac{\mu}{2} \|X_r^* - X\|_*^2 - \frac{L}{2} \|X_r^* - X^*\|_*^2.
\end{aligned} \tag{C.12}$$

We now lower bound $\langle \nabla f(X)^\#, \Delta \Delta^T \rangle$, the second term of (C.3):

$$\begin{aligned}
& \langle \nabla f(X)^\#, \Delta \Delta^T \rangle \\
& = \langle Q_\Delta Q_\Delta^T \nabla f(X)^\#, \Delta \Delta^T \rangle \\
& \geq - |\mathbf{Trace}(\Delta \Delta^T Q_\Delta Q_\Delta^T \nabla f(X)^\#)| \\
& \geq - \|Q_\Delta Q_\Delta^T \nabla f(X)^\#\|_{S_\infty} \langle \Delta, \Delta \rangle \\
& \geq - \left[\|Q_U Q_U^T \nabla f(X)^\#\|_{S_\infty} \right. \\
& \quad \left. + \|Q_{U_r^*} Q_{U_r^*}^T \nabla f(X)^\#\|_{S_\infty} \right] \cdot D_F(U, U_r^*)^2
\end{aligned} \tag{C.13}$$

where the last inequality is owing to $\mathbf{Span}(\mathbf{Col}(\Delta)) \subseteq \mathbf{Span}(\mathbf{Col}(U) \cup \mathbf{Col}(U_r^*))$.

$$\begin{aligned}
\|Q_U Q_U^T \nabla f(X)^\#\|_{S_\infty} D_F(U, U_r^*)^2 & = \eta 16(L\|X\|_{S_\infty} + \|\nabla f(X)^\# Q_U Q_U^T\|_{S_\infty}) \|Q_U Q_U^T \nabla f(X)^\#\|_{S_\infty} D_F(U, U_r^*)^2 \\
& = \frac{16\eta L \|X\|_{S_\infty} \|Q_U Q_U^T \nabla f(X)^\#\|_{S_\infty} D_F(U, U_r^*)^2 +}{16\eta \|\nabla f(X)^\# Q_U Q_U^T\|_{S_\infty}^2 D_F(U, U_r^*)^2}
\end{aligned} \tag{C.14}$$

We bound the underlined term by considering two possible conditions, $\|\nabla f(X)^\# Q_U Q_U^T\|_{S_\infty} \leq \frac{\mu\sigma_r(X)}{40}$ and $\|\nabla f(X)^\# Q_U Q_U^T\|_{S_\infty} > \frac{\mu\sigma_r(X)}{40}$.

$$\begin{aligned} 16\eta L \|X\|_{S_\infty} \|Q_U Q_U^T \nabla f(X)^\#\|_{S_\infty} D^2 &\leq \max \left\{ \frac{16\eta L \|X\|_{S_\infty} \mu\sigma_r(X)}{40} D^2, 16\eta 40\kappa\tau(X) \|\nabla f(X)^\# Q_U Q_U^T\|_{S_\infty}^2 D^2 \right\} \\ &\leq 16\eta L \|X\|_{S_\infty} \frac{\mu\sigma_r(X)}{40} D^2 + 16\eta 40\kappa\tau(X) \|\nabla f(X)^\# Q_U Q_U^T\|_{S_\infty}^2 D^2 \\ &\leq \frac{\mu\sigma_r(X)}{40} D^2 + 16\eta 40\kappa\tau(X) \|\nabla f(X)^\# Q_U Q_U^T\|_{S_\infty}^2 D^2 \end{aligned} \quad (\text{C.15})$$

in which D denotes $D_F(U, U_r^*)$. Combining the previous inequality with inequality (C.14), we get

$$\begin{aligned} \|Q_U Q_U^T \nabla f(X)^\#\|_{S_\infty} D^2 &\leq \frac{\mu\sigma_r(X)}{40} D^2 + (40\kappa\tau(X) + 1) 16\eta \|\nabla f(X)^\# Q_U Q_U^T\|_{S_\infty}^2 D^2 \\ &\stackrel{(i)}{\leq} \frac{\mu\sigma_r(X)}{40} D^2 + (40(\frac{101}{99})^2 \kappa\tau(X_r^*) + 1) 16\eta \|\nabla f(X)^\# Q_U Q_U^T\|_{S_\infty}^2 (\rho\sigma_r(U_r^*))^2 \\ &\leq \frac{\mu\sigma_r(X)}{40} D^2 + 16 \cdot 43\eta\kappa\tau(X_r^*) \|\nabla f(X)^\# Q_U Q_U^T\|_{S_\infty}^2 \sigma_r(X_r^*) \rho^2 \\ &\stackrel{(ii)}{\leq} \frac{\mu\sigma_r(X)}{40} D^2 + 16 \cdot 43\eta\kappa\tau(X_r^*) \|\nabla f(X)^\# U\|_{S_\infty}^2 \frac{\sigma_r(X_r^*)}{\sigma_r(X)} \rho^2 \\ &\stackrel{(iii)}{\leq} \frac{\mu\sigma_r(X)}{40} D^2 + 16 \cdot 43\eta\kappa\tau(X_r^*) \|\nabla f(X)^\# U\|_{S_\infty}^2 (\frac{100}{99})^2 \rho^2 \\ &\stackrel{(iv)}{\leq} \frac{\mu\sigma_r(X)}{40} D^2 + \frac{2\eta}{29} \|\nabla f(X)^\# U\|_{S_\infty}^2 \end{aligned} \quad (\text{C.16})$$

(i) and (iii) is due to the assumption $D_F(U, U_r^*) \leq \rho\sigma_r(U_r^*)$ and lemma 6. (ii) is owing to

$$\|\nabla f(X)^\# U\|_{S_\infty} = \|U^T \nabla f(X)^\#\|_{S_\infty} = \|U^T Q_U Q_U^T \nabla f(X)^\#\|_{S_\infty} \geq \sigma_{\min}(U) \|\nabla f(X)^\# Q_U Q_U^T\|_{S_\infty}$$

and $\sigma_{\min}(U) = \sigma_r(U) = \sqrt{\sigma_r(X)}$. (iv) is obtained by plugging $\rho = \frac{1}{100\kappa\tau(X_r^*)}$.

We first note that $\nabla f(U_r^*(U_r^*)^T)U_r^* = 0$, since X^* is the optimum, and thus $\nabla f(X^*)Q_{U_r^*} = 0$. Now we start to bound $\|Q_{U_r^*} Q_{U_r^*}^T \nabla f(X)^\#\|_{S_\infty}$.

$$\begin{aligned} \|Q_{U_r^*} Q_{U_r^*}^T \nabla f(X)^\#\|_{S_\infty} &\leq \|Q_{U_r^*} Q_{U_r^*}^T \nabla f(X)\|_{S_\infty} \\ &= \|Q_{U_r^*} Q_{U_r^*}^T (\nabla f(X) - \nabla f(X^*))\|_{S_\infty} \\ &\leq \|\nabla f(X) - \nabla f(X^*)\|_{S_\infty} \\ &\leq L (\|X - X_r^*\|_* + \|X_r^* - X^*\|_*) \end{aligned} \quad (\text{C.17})$$

where the last inequality is owing to L-smoothness and the triangular inequality.

Plugging inequalities (C.16) and (C.17) into (C.13), we get

$$\langle \nabla f(X)^\#, \Delta\Delta^T \rangle \geq - \left[\frac{\mu\sigma_r(X)}{40} D^2 + \frac{2\eta}{29} \|\nabla f(X)^\# U\|_{S_\infty}^2 + L (\|X - X_r^*\|_* + \|X_r^* - X^*\|_*) D^2 \right]. \quad (\text{C.18})$$

Now we plug two bounds (C.12) and (C.18) into (C.3) to get

$$\begin{aligned} \langle \nabla f(X)^\# U, U - U_r^* R_U \rangle &\geq \frac{1}{2} \left[\frac{18\eta}{10} \|\nabla f(X)^\# U\|_F^2 + \frac{\mu}{2} \|X_r^* - X\|_*^2 - \frac{L}{2} \|X_r^* - X^*\|_*^2 \right] \\ &\quad - \frac{1}{2} \left[\frac{\mu\sigma_r(X)}{40} D^2 + \frac{2\eta}{29} \|\nabla f(X)^\# U\|_{S_\infty}^2 + L (\|X - X_r^*\|_* + \|X_r^* - X^*\|_*) D^2 \right] \\ &\geq 0.86\eta \|\nabla f(X)^\# U\|_F^2 - \frac{L}{4} \|X_r^* - X^*\|_*^2 \\ &\quad + \frac{\mu}{4} \left[\|X_r^* - X\|_*^2 - \frac{\sigma_r(X^*) D^2}{20} - 2\kappa D^2 (\|X - X_r^*\|_* + \|X_r^* - X^*\|_*) \right] \end{aligned} \quad (\text{C.19})$$

Now we present two lemmas to bound $\|X_r^* - X\|_*$ and thus the underlined term in (C.19).

Lemma 4. If $D_F(U, U^*) \leq \rho \sigma_r(U_r^*)$ and $\rho \leq \frac{1}{100}$, then for any unitary matrix R

$$\begin{aligned}
\|X - X_r^*\|_* &= \|UU^T - U_r^*(U_r^*)^T\|_* \\
&= \|UU^T - U_r^*RU^T + U_r^*RU^T - U_r^*R(U_r^*R)^T\|_* \\
&\leq \|U - U_r^*R\|_* \|U\|_{S_\infty} + \|U - U_r^*R\|_* \|U_r^*\|_{S_\infty} \\
&\stackrel{(i)}{\leq} \|U - U_r^*R\|_* (1 + \rho) \|U_r^*\|_{S_\infty} + \|U - U_r^*R\|_* \|U_r^*\|_{S_\infty} \\
&\leq (2 + \rho) \|U - U_r^*R\|_* \|U_r^*\|_{S_\infty} \\
&\leq (2.01) \|U - U_r^*R\|_* \|U_r^*\|_{S_\infty}
\end{aligned} \tag{C.20}$$

where (i) is due to lemma 6

Lemma 5. Let $X = UU^T$ and $X_r^*U_r^*(U_r^*)^T$ then

$$\|X - X_r^*\|_F^2 \geq 2(\sqrt{2} - 1) \sigma_r(X_r^*) D_F(U, U_r^*)^2. \tag{C.21}$$

See reference [2].

Combining lemmas 4 and 5, we obtain a lower bound for the underlined term in (C.19).

$$\begin{aligned}
&\|X_r^* - X\|_*^2 - \frac{\sigma_r(X^*)D^2}{20} - 2\kappa D^2 (\|X - X_r^*\|_* + \|X_r^* - X^*\|_*) \\
&\stackrel{(i)}{\geq} \|X_r^* - X\|_F^2 - \frac{\sigma_r(X^*)D^2}{20} - 2\kappa D^2 \left(\|X - X_r^*\|_* + \frac{\sigma_r(X^*)}{200\kappa^{1.5}\tau(X_r^*)} \right) \\
&\stackrel{(ii)}{\geq} 2(\sqrt{2} - 1) \sigma_r(X_r^*) D^2 - \frac{\sigma_r(X^*)D^2}{20} - 2\kappa D^2 \|X - X_r^*\|_* - \frac{\sigma_r(X^*)D^2}{50} \\
&\stackrel{(iii)}{\geq} \left[2(\sqrt{2} - 1) - \frac{1}{20} - \frac{1}{50} \right] \sigma_r(X_r^*) D^2 - 2\kappa D^2 (2.01) \frac{1}{81\kappa} \frac{\sigma_r(X^*)}{\sigma_1(U^*)} \|U_r^*\|_{S_\infty} \\
&\geq \left[2(\sqrt{2} - 1) - \frac{1}{20} - \frac{1}{50} - \frac{1}{20} \right] \sigma_r(X_r^*) D^2 \\
&\geq 0.7 \sigma_r(X_r^*) D^2
\end{aligned} \tag{C.22}$$

where (i) is due to $\|\cdot\|_* \geq \|\cdot\|_F$, and (ii) is owing to lemma 5. (iii) is due to the assumption $\tilde{D}_* \leq \frac{1}{81\kappa} \frac{\sigma_r(X^*)}{\sigma_1(U^*)}$. Combining (C.22) with (C.19), we get

$$\langle \nabla f(X)^\# U, U - U_r^* R_U \rangle \geq 0.86\eta \|\nabla f(X)^\# U\|_F^2 - \frac{L}{4} \|X_r^* - X^*\|_*^2 + \frac{0.7\mu}{4} \sigma_r(X_r^*) D^2, \tag{C.23}$$

the desired lemma 3

$$\begin{aligned}
D_F(U^+, U_r^*)^2 &= \min_{R \text{ is unitary}} \|U^+ - U_r^*\|_F^2 \leq \|U^+ - U_r^* R_U\|_F^2 \\
&= \|U - U_r^* R_U\|_F^2 - 2\eta \langle \nabla f(X)^\# U, U - U_r^* R_U \rangle + \eta^2 \|\nabla f(X)^\# U\|_F^2 \\
&\stackrel{(i)}{\leq} D_F(U, U^*)^2 - 2\eta \left[-\frac{L}{4} \|X_r^* - X^*\|_*^2 + \frac{0.7\mu}{4} \sigma_r(X_r^*) D(U, U^*)^2 \right] - \\
&\quad (2(0.86) - 1) \eta^2 \|\nabla f(X)^\# U\|_F^2 \\
&\leq \left[1 - \frac{0.7\mu}{2} \eta \sigma_r(X_r^*) \right] D(U, U^*)^2 + \frac{\eta L}{2} \|X_r^* - X^*\|_*^2
\end{aligned} \tag{C.24}$$

in which $R_U = \arg \min_{R \text{ is unitary}} \|U - U_r^* R\|_F$. (i) is by lemma 3

Lemma 6. Let U and U_r^* be two $n \times r$ matrices such that $D_F(U, U_r^*) \leq \rho \sigma_r(U_r^*)$, for $\rho \leq \frac{1}{100}$. Define $X \equiv UU^T$ and $X_r^* \equiv U_r^*(U_r^*)^T$. Then we have

$$(1 - \frac{1}{100}) \sigma_1(U_r^*) \leq \sigma_1(U) \leq (1 + \frac{1}{100}) \sigma_1(U_r^*) \tag{C.25}$$

$$(1 - \frac{1}{100}) \sigma_r(U_r^*) \leq \sigma_r(U) \leq (1 + \frac{1}{100}) \sigma_r(U_r^*) \tag{C.26}$$

and thus

$$\tau(U) \leq \frac{101}{99} \tau(U_r^*) \text{ and } \tau(X) \leq (\frac{101}{99})^2 \tau(X_r^*) \tag{C.27}$$

Proof. By $\|\cdot\|_{S_\infty} \leq \|\cdot\|_F$ and Weyl's inequality for perturbation of singular values, we obtain

$$|\sigma_i(U_r^*) - \sigma_i(U)| \leq \rho \sigma_r(U_r^*) \leq \frac{1}{100} \sigma_r(U_r^*). \quad (\text{C.28})$$

□

Now we show $\min_{i \geq 0} \eta_i \geq \frac{1}{16} \bar{\eta}$ by verifying $\|U_i U_i^T\|_{S_\infty} \leq \left(\frac{1+\rho}{1-\rho}\right)^2 \|X_0\|_{S_\infty}$ and $\|\nabla f(U_i U_i^T)^\# Q_{U_i} Q_{U_i}^T\|_{S_\infty} \leq \frac{4L\sigma_1(U_0)\sigma_r(X^*)}{81\kappa\sigma_1(U^*)(1-\rho)} + \|\nabla f(X_0)\|_{S_\infty}$. The first one is an immediate result of lemma 6. Applying the same arguments of (A.20), (A.21) and (A.22), the second part is a direct consequence of assumption $\tilde{D}_* \leq \frac{1}{81\kappa} \frac{\sigma_r(X^*)}{\sigma_1(U^*)}$ and assumption $\tilde{D}_F \leq \rho \sigma_r(U_r^*)$.

APPENDIX D

PROOF OF SUBLINEAR RATE OF SPECTRAL GRADIENT DESCENT

We first use following lemma to prove the sublinear rate.

Lemma 7. *For the sequence of the iterates $\{U_i\}_{i=0}^k$, we have*

$$\begin{aligned} f(U_i U_i^T) - f(U_{i+1} U_{i+1}^T) &\geq \alpha_i \cdot \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^2 \\ &= \alpha_i \cdot \|\nabla f(X_i) \cdot U_i\|_*^2 \end{aligned} \quad (\text{D.1})$$

and

$$f(U_i U_i^T) - f(U^* U^{*T}) \leq \beta_i \cdot \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^2 \quad (\text{D.2})$$

where $\alpha_i = 1.117 \eta_i$ and $\beta_i = (2 + \frac{19}{81}) D_\infty(U_i, U^*)$.

Define $\delta_i = f(U_i U_i^T) - f(U^* U^{*T})$ and follow the previous lemma. We know $\{\delta_i\}$ is an positive decreasing sequence and

$$\begin{aligned} \delta_{i+1} &\leq \delta_i - \alpha_i \cdot \|\nabla f(X_i) \cdot U_i\|_{S_\infty}^2 \\ &\leq \delta_i - \frac{\alpha_i}{\beta_i^2} \cdot \delta_i^2 \end{aligned}$$

Dividing both sides with $(\delta_i \cdot \delta_{i+1})$, we obtain, by assumption (IV.5),

$$\frac{1}{\delta_{i+1}} - \frac{1}{\delta_i} \geq \frac{\alpha_i}{\beta_i^2} \cdot \frac{\delta_i}{\delta_{i+1}} \geq \frac{\alpha_i}{\beta_i^2} \geq \frac{\alpha_i}{\tilde{D}_{S_\infty}^2}.$$

Telescoping the inequality we get the desired result.

Now we prove (D.1) of lemma 7. The smoothness gives

$$\begin{aligned} f(U_i U_i^T) - f(U_{i+1} U_{i+1}^T) &\geq \langle \nabla f(X_i), X_i - X_{i+1} \rangle - \frac{L}{2} \|X_i - X_{i+1}\|_{S_\infty}^2 \\ &= \underbrace{\langle \nabla f(X_i), (U_i - U_{i+1}) U_i^T + U_i (U_i - U_{i+1})^T \rangle}_{\textcircled{1}} \\ &\quad - \underbrace{\langle \nabla f(X_i), (U_i - U_{i+1})(U_i - U_{i+1})^T \rangle}_{\textcircled{2}} - \frac{L}{2} \underbrace{\|X_i - X_{i+1}\|_{S_\infty}^2}_{\textcircled{3}} \end{aligned} \quad (\text{D.3})$$

For $\textcircled{1}$ we have

$$\begin{aligned} &\langle \nabla f(X_i), (U_i - U_{i+1}) U_i^T + U_i (U_i - U_{i+1})^T \rangle \\ &= 2 \langle \nabla f(X_i) U_i, U_i - U_{i+1} \rangle \\ &= 2 \eta_i \langle \nabla f(X_i) U_i, [\nabla f(X_i) U_i]_{S_\infty}^\# \rangle \\ &= 2 \eta_i \|\nabla f(X_i) U_i\|_*^2. \end{aligned} \quad (\text{D.4})$$

To upper bound $\textcircled{2}$, we use

$$\begin{aligned} &\langle \nabla f(X_i), (U_i - U_{i+1})(U_i - U_{i+1})^T \rangle \\ &= \eta_i^2 \|\nabla f(X_i) \cdot U_i\|_*^2 \cdot \text{Trace}(A^T \nabla f(X_i) A \begin{bmatrix} \mathbf{I}_r & \mathbf{0} \\ \mathbf{0} & \mathbf{0}_{(n-r) \times (n-r)} \end{bmatrix}) \\ &\leq \eta_i^2 \|\nabla f(X_i) \cdot U_i\|_*^2 \cdot \|\nabla f(X_i)_r\|_* \\ &\stackrel{(*)}{\leq} \frac{1}{4} \eta_i \|\nabla f(X_i) \cdot U_i\|_*^2 \end{aligned} \quad (\text{D.5})$$

in which A is the left-singular vectors of $\nabla f(X_i) \cdot U_i$ and $\|\nabla f(X_i)_r\|_*$ equals to the sum of the top r singular values of $\nabla f(X_i)$. (*) is by $\eta_i \leq \frac{1}{4\|\nabla f(X_i)_r\|_*}$.
To upper bound ③, we use

$$\begin{aligned}
& \|U_i U_i^T - U_{i+1} U_{i+1}^T\|_{S_\infty} \\
&= \|U_i(U_i - U_{i+1})^T + (U_i - U_{i+1})U_i^T - (U_i - U_{i+1})(U_i - U_{i+1})^T\|_{S_\infty} \\
&\leq 2\|U_i\|_{S_\infty}\|U_i - U_{i+1}\|_{S_\infty} + \|U_i - U_{i+1}\|_{S_\infty}^2 \\
&= 2\eta_i\|U_i\|_{S_\infty}\|\nabla f(X_i) \cdot U_i\|_* + \eta_i^2\|\nabla f(X_i) \cdot U_i\|_*^2 \\
&= \eta_i\|\nabla f(X_i) \cdot U_i\|_* [2\|U_i\|_{S_\infty} + \eta_i\|\nabla f(X_i) \cdot U_i\|_*] \\
&\stackrel{(1)}{\leq} \eta_i\|\nabla f(X_i) \cdot U_i\|_* [2\|U_i\|_{S_\infty} + \eta_i\|\nabla f(X_i)_r\|_*\|U_i\|_{S_\infty}] \\
&\stackrel{(2)}{\leq} \eta_i\|\nabla f(X_i) \cdot U_i\|_* \frac{9}{4}\|U_i\|_{S_\infty}
\end{aligned} \tag{D.6}$$

where (1) is due to the rank of U_i is less than r and (2) is by $\eta_i \leq \frac{1}{4\|\nabla f(X_i)_r\|_*}$. Plugging above inequalities into (D.3), we obtain

$$\begin{aligned}
& f(U_i U_i^T) - f(U_{i+1} U_{i+1}^T) \\
&\geq 2\eta_i\|\nabla f(X_i) U_i\|_*^2 - \frac{1}{4}\eta_i\|\nabla f(X_i) \cdot U_i\|_*^2 \\
&\quad - \frac{L}{2}\left(\frac{9}{4}\eta_i\|U_i\|_{S_\infty}\|\nabla f(X_i) \cdot U_i\|_*\right)^2 \\
&\geq \eta_i\|\nabla f(X_i) \cdot U_i\|_*^2 \left[\frac{7}{4} - \frac{L}{2}\left(\frac{9}{4}\right)^2 \eta_i\|U_i\|_{S_\infty}^2 \right] \\
&\stackrel{(*)}{\geq} 1.117 \eta_i\|\nabla f(X_i) \cdot U_i\|_*^2
\end{aligned} \tag{D.7}$$

(*) is by $\eta_i \leq \frac{1}{4L\|X_i\|_{S_\infty}} = \frac{1}{4L\|U_i\|_{S_\infty}^2}$. We have thus finished the first part of lemma 7.
Now we give the proof of (D.2) of lemma 7.

We denote

$$R_{U_i} \equiv \arg \min_{\substack{R \\ R \text{ is unitary}}} \|U_i - U^* R\|_{S_\infty}. \tag{D.8}$$

and define $\Delta_{U_i} \equiv U_i - U^* R_{U_i}$. Then we have

$$\begin{aligned}
& f(U_i U_i^T) - f(U^* U^{*T}) \\
&\leq \langle \nabla f(X_i), X_i - X^* \rangle \\
&= \langle \nabla f(X_i), \Delta_{U_i} U_i^T \rangle + \langle \nabla f(X_i), U_i \Delta_{U_i}^T \rangle - \langle \nabla f(X_i), \Delta_{U_i} \Delta_{U_i}^T \rangle \\
&= 2\langle \nabla f(X_i) U_i, \Delta_{U_i} \rangle - \langle \nabla f(X_i), \Delta_{U_i} \Delta_{U_i}^T \rangle \\
&\leq 2\|\nabla f(X_i) \cdot U_i\|_* \|\Delta_{U_i}\|_{S_\infty} + \underbrace{|\langle \nabla f(X_i), \Delta_{U_i} \Delta_{U_i}^T \rangle|}_{\textcircled{1}}
\end{aligned} \tag{D.9}$$

To upper bound ①, we use

$$\begin{aligned}
\langle \nabla f(X_i), \Delta_{U_i} \Delta_{U_i}^T \rangle &= \langle \nabla f(X_i) \Delta_{U_i}, \Delta_{U_i} \rangle \\
&\leq \|\nabla f(X_i) \Delta_{U_i}\|_* \|\Delta_{U_i}\|_{S_\infty} \\
&= \|\nabla f(X_i) P_{\Delta_{U_i}} \Delta_{U_i}\|_* \|\Delta_{U_i}\|_{S_\infty} \\
&\leq \|\nabla f(X_i) P_{\Delta_{U_i}}\|_* \|\Delta_{U_i}\|_{S_\infty}^2 \\
&\stackrel{(*)}{\leq} \left(\|\nabla f(X_i) P_{U_i}\|_* \right. \\
&\quad \left. + \|\nabla f(X_i) P_{U^*}\|_* \right) \|\Delta_{U_i}\|_{S_\infty}^2
\end{aligned} \tag{D.10}$$

in which P_U denotes the projection onto $\text{Col}(U)$, and (*) is due to $\text{Span}(\text{Col}(\Delta_{U_i})) \subseteq \text{Span}(\text{Col}(U_i) \cup \text{Col}(U_r^*))$. Continuing, we compute

$$\begin{aligned}
\|\nabla f(X_i)P_{U_i}\|_* &= \|\nabla f(X_i)U_iU_i^\dagger\|_* \\
&\stackrel{(1)}{\leq} \|\nabla f(X_i)U_i\|_* \frac{1}{\sigma_r(U_i)} \\
&\stackrel{(2)}{\leq} \|\nabla f(X_i)U_i\|_* \frac{10}{9\sigma_r(U^*)}
\end{aligned} \tag{D.11}$$

in which U_i^\dagger denotes the pseudoinverse of U_i . Here (1) is due to $\sigma_1(U_i^\dagger) = \sigma_r(U_i)^{-1}$, and (2) is by assumption (IV.5), Weyl's inequality and $\sigma_r(U^*R_{U_i}) = \sigma_r(U^*)$. Similarly, we have

$$\begin{aligned}
\|\nabla f(X_i)P_{U^*}\|_* &= \|\nabla f(X_i)U^*(U^*)^\dagger\|_* \\
&\leq \underbrace{\|\nabla f(X_i)U^*\|_*}_{\textcircled{A}} \frac{1}{\sigma_r(U^*)}.
\end{aligned} \tag{D.12}$$

To upper bound \textcircled{A} , we use the following inequality.

$$\begin{aligned}
\|\nabla f(X_i)U^*\|_* &= \|\nabla f(X_i)U^*R_{U_i}\|_* \\
&\leq \|\nabla f(X_i)U_i\|_* + \|\nabla f(X_i)\Delta_{U_i}\|_* \\
&= \|\nabla f(X_i)U_i\|_* + \|\nabla f(X_i)P_{\Delta_{U_i}}\Delta_{U_i}\|_* \\
&\leq \|\nabla f(X_i)U_i\|_* + \|\nabla f(X_i)P_{\Delta_{U_i}}\|_* \|\Delta_{U_i}\|_{S_\infty} \\
&\stackrel{(1)}{\leq} \|\nabla f(X_i)U_i\|_* + (\|\nabla f(X_i)P_{U_i}\|_* \\
&\quad + \|\nabla f(X_i)P_{U^*}\|_*) \|\Delta_{U_i}\|_{S_\infty} \\
&\stackrel{(2)}{\leq} \|\nabla f(X_i)U_i\|_* + \left(\frac{10}{9}\|\nabla f(X_i)U_i\|_* \right. \\
&\quad \left. + \|\nabla f(X_i)U^*\|_*\right) \frac{\|\Delta_{U_i}\|_{S_\infty}}{\sigma_r(U^*)} \\
&\stackrel{(3)}{\leq} \|\nabla f(X_i)U_i\|_* + \frac{1}{10} \left(\frac{10}{9}\|\nabla f(X_i)U_i\|_* \right. \\
&\quad \left. + \|\nabla f(X_i)U^*\|_*\right) \\
&= \frac{10}{9}\|\nabla f(X_i)U_i\|_* + \frac{1}{10}\|\nabla f(X_i)U^*\|_*.
\end{aligned} \tag{D.13}$$

Here, (1) is owing to the similar reason of (D.10), (2) is obtained by plugging in (D.11) and (D.12) and (3) is by assumption (IV.5). Thus we arrive at

$$\|\nabla f(X_i)U^*\|_* \leq \left(\frac{10}{9}\right)^2 \|\nabla f(X_i)U_i\|_*. \tag{D.14}$$

Plugging this into (D.12), we get

$$\|\nabla f(X_i)P_{U^*}\|_* \leq \left(\frac{10}{9}\right)^2 \|\nabla f(X_i)U_i\|_* \frac{1}{\sigma_r(U^*)}. \tag{D.15}$$

Combining (D.11) and (D.15) with (D.10), we obtain

$$\begin{aligned}
\langle \nabla f(X_i), \Delta_{U_i} \Delta_{U_i}^T \rangle &\leq \left(\|\nabla f(X_i)U_i\|_* \frac{10}{9\sigma_r(U^*)} \right. \\
&\quad \left. + \left(\frac{10}{9}\right)^2 \|\nabla f(X_i)U_i\|_* \frac{1}{\sigma_r(U^*)} \right) \|\Delta_{U_i}\|_{S_\infty}^2 \\
&= \|\nabla f(X_i)U_i\|_* \frac{190}{81} \frac{\|\Delta_{U_i}\|_{S_\infty}}{\sigma_r(U^*)} \|\Delta_{U_i}\|_{S_\infty} \\
&\stackrel{(*)}{\leq} \frac{19}{81} \|\nabla f(X_i)U_i\|_* \|\Delta_{U_i}\|_{S_\infty}
\end{aligned} \tag{D.16}$$

where (*) is by assumption (IV.5). Now we plug (D.16) into (D.9) and obtain

$$f(U_iU_i^T) - f(U^*U^{*T}) \leq \left(2 + \frac{19}{81}\right) \|\Delta_{U_i}\|_{S_\infty} \|\nabla f(X_i) \cdot U_i\|_*. \tag{D.17}$$

The last part is to prove $\min_i \gamma_i \geq \frac{1}{4}\bar{\eta}$ by showing $\|U_i\|_{S_\infty} \leq \frac{11}{9}\|U_0\|_{S_\infty}$ and

$$\|\nabla f(X_i)_r\|_* \leq \frac{40L}{81}\sigma_r(U_0)\sigma_1(U_0) + \|\nabla f(X_0)_r\|_*. \quad (\text{D.18})$$

By assumption (IV.5) and Weyl's inequality, we have for every $i \geq 0$

$$\begin{aligned} (1 - \frac{1}{10})\sigma_1(U^*) &\leq \sigma_1(U_i) \leq (1 + \frac{1}{10})\sigma_1(U^*), \text{ and thus} \\ \frac{1 + \frac{1}{10}}{1 - \frac{1}{10}}\sigma_1(U_0) &\geq \sigma_1(U_i). \end{aligned} \quad (\text{D.19})$$

Since $\|\nabla f(X_i)_r\|_*$ is the Ky Fan r -norm of $\nabla f(X_i)$, we have

$$\begin{aligned} \|\nabla f(X_i)_r\|_* &\leq \|(\nabla f(X_i) - \nabla f(X_0))_r\|_* + \|\nabla f(X_0)_r\|_* \\ &\leq \|\nabla f(X_i) - \nabla f(X_0)\|_* + \|\nabla f(X_0)_r\|_* \\ &\leq L_{S_\infty \rightarrow S_1}\|X_i - X_0\|_{S_\infty} + \|\nabla f(X_0)_r\|_* \\ &\leq L_{S_\infty \rightarrow S_1}(\|X_i - X^*\|_{S_\infty} + \|X_0 - X^*\|_{S_\infty}) \\ &\quad + \|\nabla f(X_0)_r\|_*. \end{aligned}$$

Since

$$\begin{aligned} \|X_i - X^*\|_{S_\infty} &= \|U_i(U_i - U^*R_{U_i})^T \\ &\quad + (U_i - U^*R_{U_i})(U^*R_{U_i})^T\|_{S_\infty} \\ &\leq \|U_i - U^*R_{U_i}\|_{S_\infty}(\|U_i\|_{S_\infty} + \|U^*\|_{S_\infty}), \end{aligned}$$

we have

$$\begin{aligned} &\|X_i - X^*\|_{S_\infty} + \|X_0 - X^*\|_{S_\infty} \\ &\leq \|U_i - U^*R_{U_i}\|_{S_\infty}(\|U_i\|_{S_\infty} + \|U^*\|_{S_\infty}) \\ &\quad + \|U_0 - U^*R_{U_0}\|_{S_\infty}(\|U_0\|_{S_\infty} + \|U^*\|_{S_\infty}) \\ &\leq \frac{\sigma_r(U^*)}{10}\sigma_1(U_0)(\frac{11}{9} + \frac{10}{9} + 1 + \frac{10}{9}) \\ &\leq \frac{1}{1 - \frac{1}{10}}\frac{\sigma_r(U_0)}{10}\sigma_1(U_0)\frac{40}{9} \\ &= \frac{40}{81}\sigma_r(U_0)\sigma_1(U_0) \end{aligned}$$

by applying inequality (D.19).

APPENDIX E PROOF OF LEMMA I

Using chain rules, we see that

$$\nabla f(A) = \nabla \text{lse}(Ax)x^\top. \quad (\text{E.1})$$

To prove the convexity of f , we compute

$$\begin{aligned} \langle \nabla f(A) - \nabla f(A'), A - A' \rangle &= \langle \nabla \text{lse}(Ax)x^\top - \nabla \text{lse}(A'x)x^\top, A - A' \rangle \\ &= \langle \nabla \text{lse}(Ax) - \nabla \text{lse}(A'x), Ax - A'x \rangle \\ &\geq 0 \end{aligned}$$

since the lse function is convex.

We now turn to the smoothness parameters. Since transposing a matrix does not alter the Schatten- p norm, we have

$$\begin{aligned} \|\nabla f(A) - \nabla f(A')\|_F &= \left\| \left(\nabla \text{lse}(Ax) - \nabla \text{lse}(A'x) \right) x^\top \right\|_F \\ &\leq \|x\|_2 \|\nabla \text{lse}(Ax) - \nabla \text{lse}(A'x)\|_2 \\ &\leq \|x\|_2 \|(A - A')x\|_2, \quad \text{by (IV.2)} \\ &\leq \|x\|_2^2 \|A - A'\|_F \end{aligned}$$

which proves (IV.8).

Using similar arguments, we compute

$$\begin{aligned}
\|\nabla f(A) - \nabla f(A')\|_{S_1} &= \left\| \left(\nabla \text{lse}(Ax) - \nabla \text{lse}(A'x) \right) x^\top \right\|_{S_1} \\
&\leq \|x\|_2 \|\nabla \text{lse}(Ax) - \nabla \text{lse}(A'x)\|_2 \\
&\leq \|x\|_2 \|\nabla \text{lse}(Ax) - \nabla \text{lse}(A'x)\|_1 \\
&\leq \|x\|_2 \|(A - A')x\|_\infty, \\
&\leq \|x\|_2^2 \|A - A'\|_{S_\infty},
\end{aligned}
\tag{IV.3}$$

which establishes (IV.9).

APPENDIX F PROOF OF LEMMA 2

The convexity of \hat{f} follows immediately from the convexity of f .

For any two positive semi-definite matrices $Z_1 = \begin{bmatrix} A_1 & B_1 \\ B_1^\top & D_1 \end{bmatrix}$ and $Z_2 = \begin{bmatrix} A_2 & B_2 \\ B_2^\top & D_2 \end{bmatrix}$, we have

$$\begin{aligned}
\|\nabla \hat{f}(Z_1) - \nabla \hat{f}(Z_2)\|_{S_q}^q &= \frac{1}{2} \left\| \begin{bmatrix} 0 & \nabla f(B_1) - \nabla f(B_2) \\ \nabla f(B_1) - \nabla f(B_2) & 0 \end{bmatrix} \right\|_{S_q}^q \\
&\stackrel{(1)}{=} \frac{1}{2} \left\| \begin{bmatrix} \nabla f(B_1) - \nabla f(B_2) & 0 \\ 0 & \nabla f(B_1) - \nabla f(B_2) \end{bmatrix} \right\|_{S_q}^q \\
&\stackrel{(2)}{=} \frac{1}{2} \left(\|\nabla f(B_1) - \nabla f(B_2)\|_{S_q}^q + \|\nabla f(B_1) - \nabla f(B_2)\|_{S_q}^q \right) \\
&\stackrel{(3)}{\leq} L^q \|B_1 - B_2\|_{S_p}^q,
\end{aligned}
\tag{F.1}$$

where

- (1) is because $\|\cdot\|_{S_q}$ is permutation invariant,
- (2) is because of the block-diagonal structure, and
- (3) uses the smoothness of f .

It remains to see that $\|B_1 - B_2\|_{S_p} \leq \|Z_1 - Z_2\|_{S_p}$. In order to prove this, we use the permutation invariance of the $\|\cdot\|_{S_p}$, and the *Pinching inequality* [7]:

$$\begin{aligned}
\|Z_1 - Z_2\|_{S_p}^p &= \left\| \begin{bmatrix} B_1 - B_2 & A_1 - A_2 \\ D_1 - D_2 & B_1^\top - B_2^\top \end{bmatrix} \right\|_{S_p}^p \\
&\geq \|B_1 - B_2\|_{S_p}^p.
\end{aligned}$$

APPENDIX G SYNTHETIC DATA FOR PHASE RETRIEVAL

Two synthetic datasets are further presented in Figure 1 and 2. The results are in accordance with Section VI in the main text.

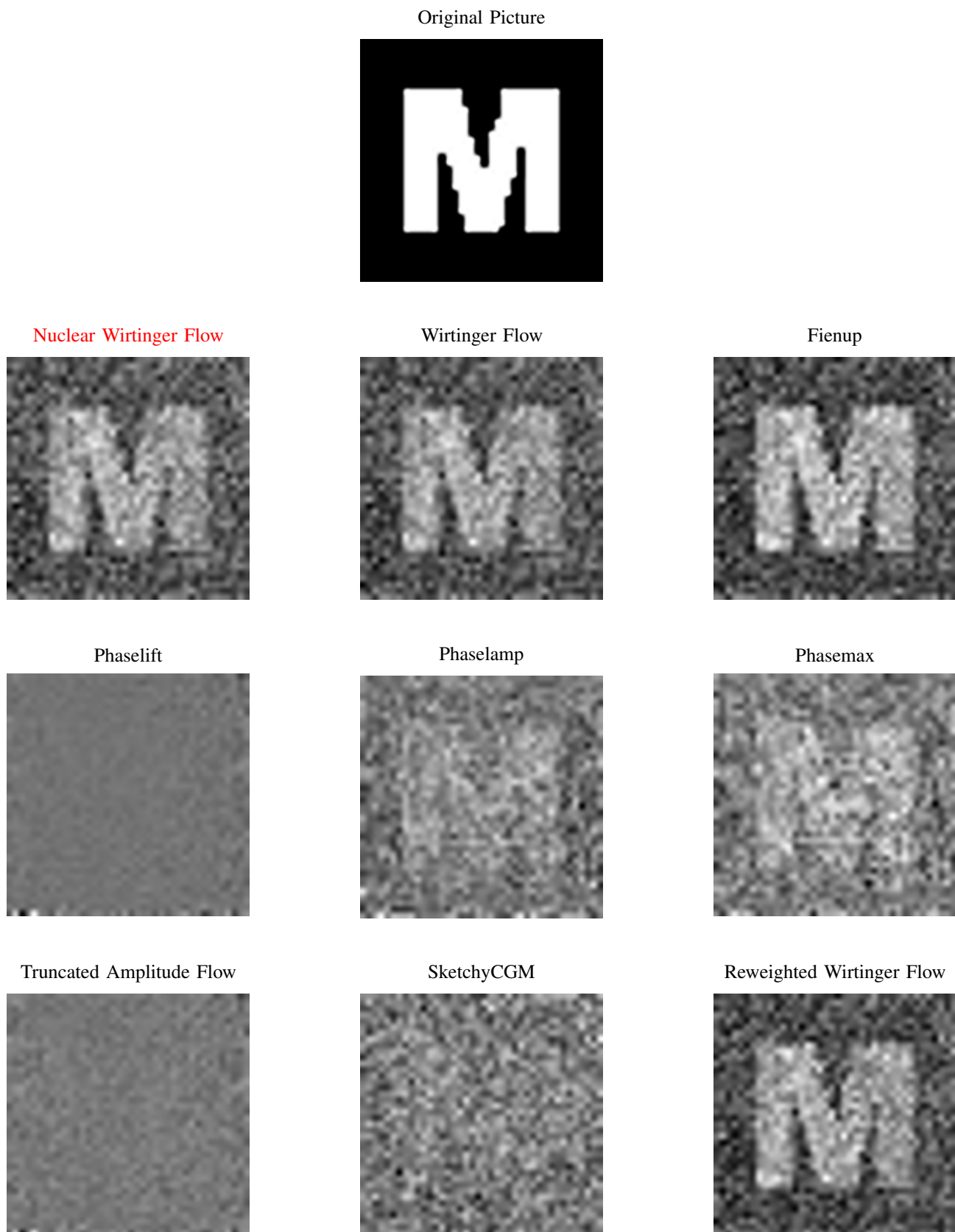


Fig. 1: Comparison of phase retrieval algorithms, synthetic dataset 2.

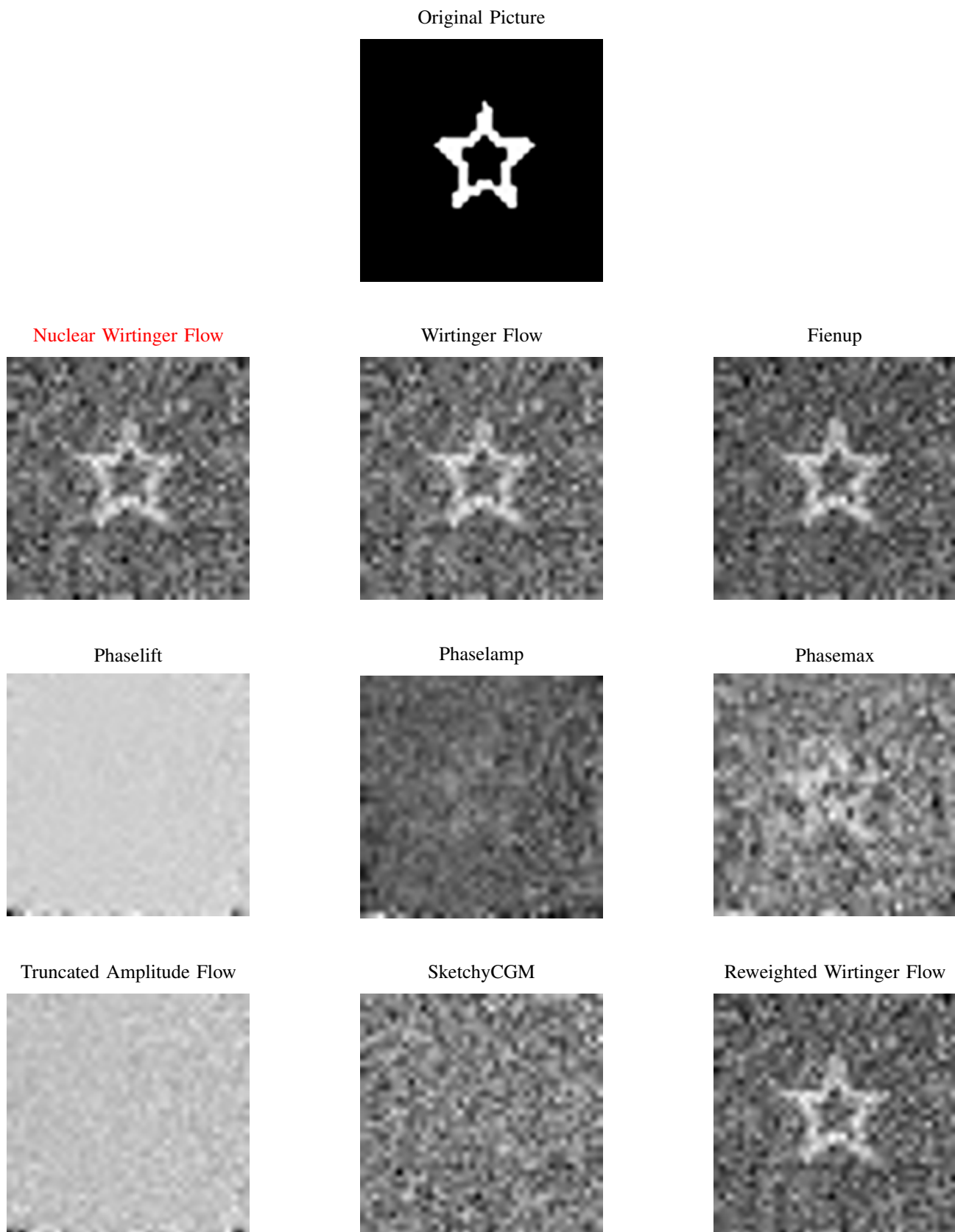


Fig. 2: Comparison of phase retrieval algorithms, synthetic dataset 3.

APPENDIX H
WIRTINGER FLOW V.S. NUCLEAR WIRTINGER FLOW

In Figure 4 we present the images recovered from nuclear Wirtinger flow and Wirtinger flow, indexed by time. Our experiments show that the nuclear Wirtinger flow quickly finds area (at $t = 4s$) where meaningful image characteristics start to emerge. At $t = 8s$, a fully visible image is recovered, and the reconstruction stays at the solution for a short period. However, the nuclear Wirtinger flow eventually overfits and returns a noisy figure; see Figure 3. This phenomenon is possibly due to the mismatch of the mathematical model and real Fourier Ptychographic reconstructions.

In contrast, the Wirtinger flow recovers only partial image at $t = 8s$, and exhibits oscillating behaviors. Eventually the Wirtinger flow overfits, and return solutions like random noise.

We stress that the Wirtinger flow fails to recover the image for *all* the initializations we have tried, whereas the nuclear Wirtinger flow is quite robust to the choice of initial point.

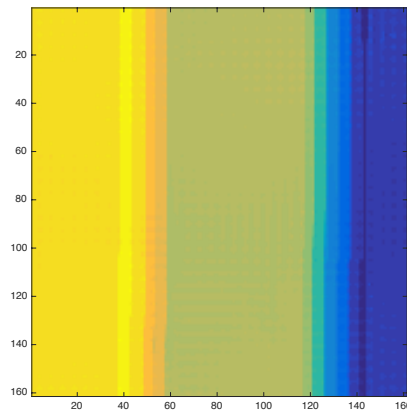


Fig. 3: Final solution of the nuclear Wirtinger flow, $t = 37s$.

APPENDIX I
SPECTRAL GRADIENT METHODS FOR FASTTEXT

Four more datasets are presented in Figure 5. The results are in accordance with our observations in Section VI-B. The heuristic version of (V.4) is the best optimization algorithm, in that it solves the training problem most efficiently, but is prone to overfitting. On the other hand, the theoretical iterates (V.4) is either the best or comparable to the other methods in terms of prediction accuracy.

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- [2] S. Tu, R. Boczar, M. Simchowitz, M. Soltanolkotabi, and B. Recht, “Low-rank solutions of linear matrix equations via procrustes flow,” in *Proceedings of The 33rd International Conference on Machine Learning*, 2016, pp. 964–973.

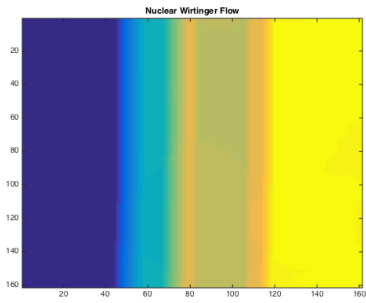
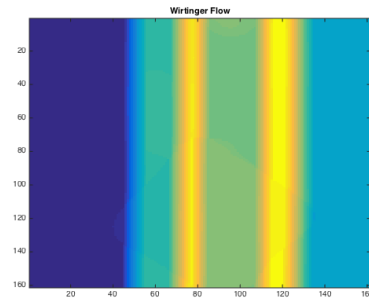
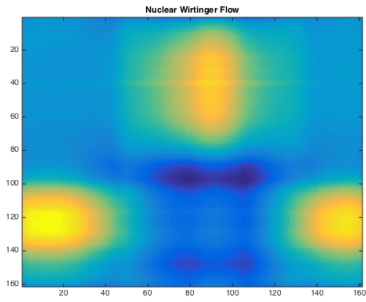
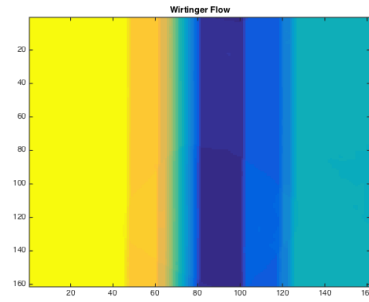
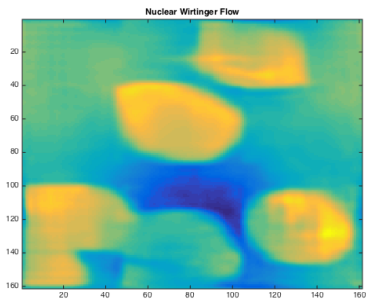
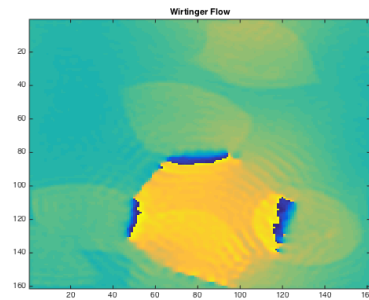
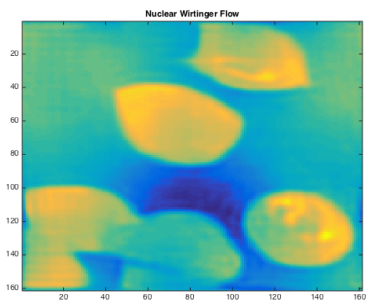
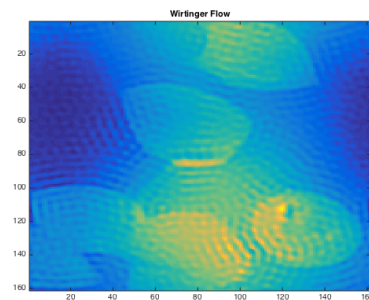
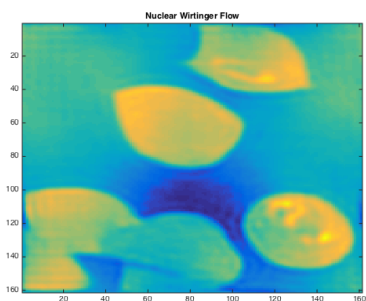
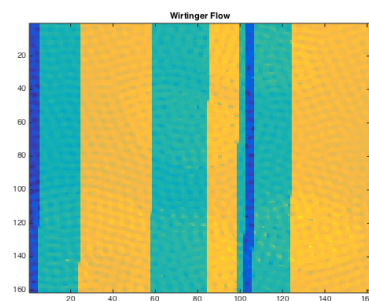
(a) Nuclear Wirtinger flow at $t = 2s$.(b) Wirtinger flow at $t = 2s$.(c) Nuclear Wirtinger flow at $t = 4s$.(d) Wirtinger flow at $t = 4s$.(e) Nuclear Wirtinger flow at $t = 8s$.(f) Wirtinger flow at $t = 8s$.(g) Nuclear Wirtinger flow at $t = 14s$.(h) Wirtinger flow at $t = 14s$.(i) Nuclear Wirtinger flow at $t = 16s$.(j) Wirtinger flow at $t = 16s$.

Fig. 4: Nuclear Wirtinger Flow v.s. Wirtinger Flow

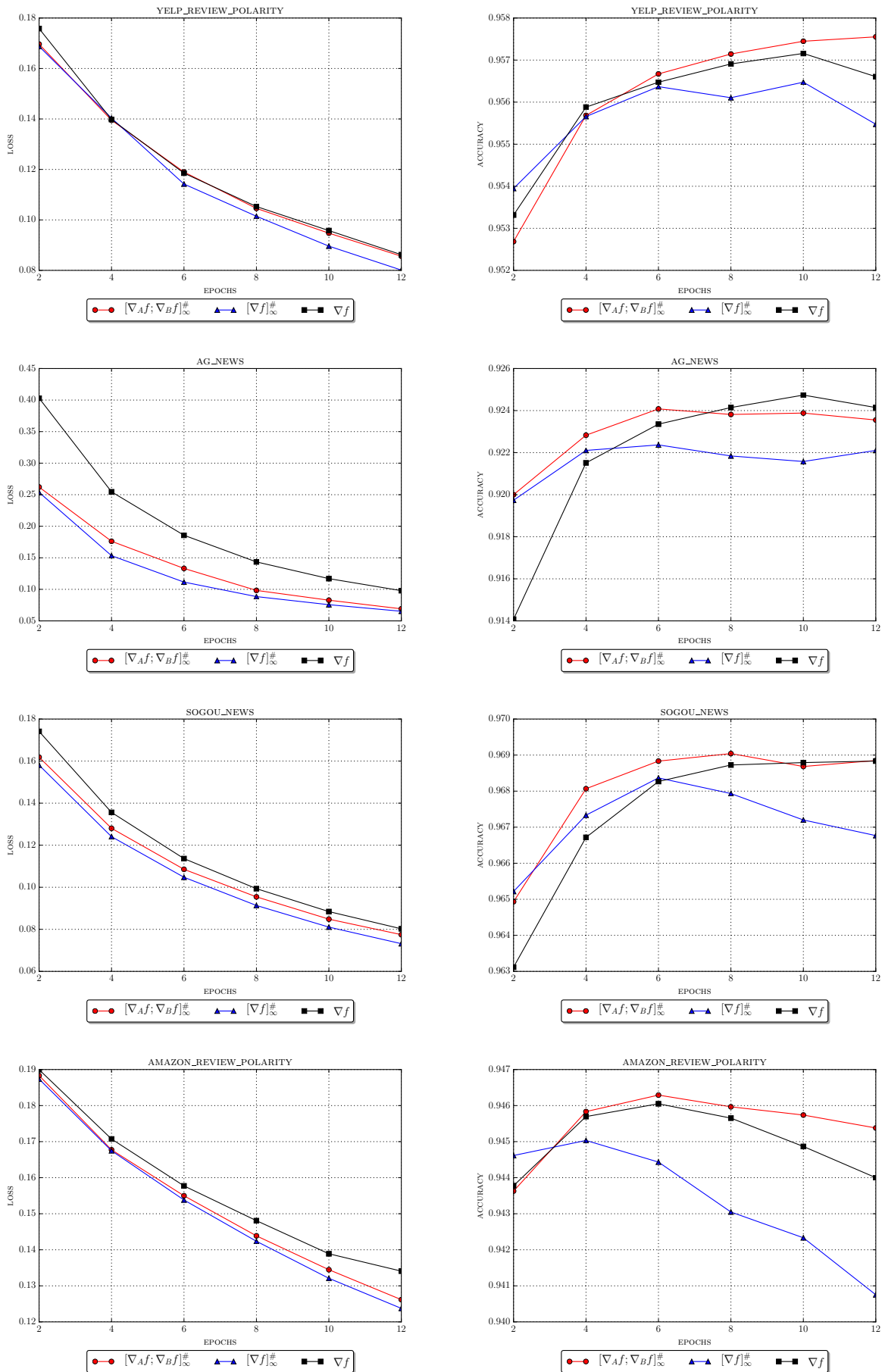


Fig. 5: From left to right, training loss and test accuracy. From top to bottom, results on Yelp Review Polarity, AG News, Sogou News, and Amazon Review Polarity