# Transformations on matrices and tensors 

Chi-Kwong Li<br>College of William and Mary

## Connection between matrices and large data set

## Connection between matrices and large data set

- A matrix is an array of numbers
$A=\left[\begin{array}{ccc}a_{11} & \cdots & a_{1 n} \\ \vdots & \ddots & \vdots \\ a_{m 1} & \cdots & a_{m n}\end{array}\right]$.


## Connection between matrices and large data set

- A matrix is an array of numbers

$$
A=\left[\begin{array}{ccc}
a_{11} & \cdots & a_{1 n} \\
\vdots & \ddots & \vdots \\
a_{m 1} & \cdots & a_{m n}
\end{array}\right] .
$$

- It is a representation of a data set in a particular way.


## Connection between matrices and large data set

- A matrix is an array of numbers

$$
A=\left[\begin{array}{ccc}
a_{11} & \cdots & a_{1 n} \\
\vdots & \ddots & \vdots \\
a_{m 1} & \cdots & a_{m n}
\end{array}\right] .
$$

- It is a representation of a data set in a particular way.
- For example, it can be used to record a black and white picture, where the $(i, j)$ entry represents a particular grey scale level.


Data storage and data compression

For every matrix $n \times n$ real matrix $A$, there are $n \times n$ real orthogonal matrices $X=\left[x_{1} \cdots x_{n}\right], Y=\left[y_{1} \cdots y_{n}\right]$, and nonnegative numbers $s_{1} \geq \cdots \geq s_{n}$,

For every matrix $n \times n$ real matrix $A$, there are $n \times n$ real orthogonal matrices $X=\left[x_{1} \cdots x_{n}\right], Y=\left[y_{1} \cdots y_{n}\right]$, and nonnegative numbers $s_{1} \geq \cdots \geq s_{n}$, such that

$$
\begin{aligned}
A=X\left[\begin{array}{ccc}
s_{1} & & \\
& \ddots & \\
& & s_{n}
\end{array}\right] Y^{t} & =s_{1} x_{1} y_{1}^{t}+\cdots+s_{n} x_{n} y_{n}^{t} \\
& =s_{1} x_{1} \otimes y_{1}+\cdots+s_{n} x_{n} \otimes y_{n}
\end{aligned}
$$

## Data storage and data compression

For every matrix $n \times n$ real matrix $A$, there are $n \times n$ real orthogonal matrices $X=\left[x_{1} \cdots x_{n}\right], Y=\left[y_{1} \cdots y_{n}\right]$, and nonnegative numbers $s_{1} \geq \cdots \geq s_{n}$, such that

$$
\begin{aligned}
A=X\left[\begin{array}{lll}
s_{1} & & \\
& \ddots & \\
& & s_{n}
\end{array}\right] Y^{t} & =s_{1} x_{1} y_{1}^{t}+\cdots+s_{n} x_{n} y_{n}^{t} \\
& =s_{1} x_{1} \otimes y_{1}+\cdots+s_{n} x_{n} \otimes y_{n}
\end{aligned}
$$

- So, we need $n+n^{2}+n^{2}$ data to represent $n^{2}$ data!!!


## Data storage and data compression

For every matrix $n \times n$ real matrix $A$, there are $n \times n$ real orthogonal matrices $X=\left[x_{1} \cdots x_{n}\right], Y=\left[y_{1} \cdots y_{n}\right]$, and nonnegative numbers $s_{1} \geq \cdots \geq s_{n}$, such that

$$
\begin{aligned}
A=X\left[\begin{array}{ccc}
s_{1} & & \\
& \ddots & \\
& & s_{n}
\end{array}\right] Y^{t} & =s_{1} x_{1} y_{1}^{t}+\cdots+s_{n} x_{n} y_{n}^{t} \\
& =s_{1} x_{1} \otimes y_{1}+\cdots+s_{n} x_{n} \otimes y_{n}
\end{aligned}
$$

- So, we need $n+n^{2}+n^{2}$ data to represent $n^{2}$ data!!!
- If $A$ has rank $k$, then $s_{k+1}=\cdots=s_{n}=0$. We need $k+n k+n k=k(2 n+1)$ data to represent $n^{2}$ data.


## Data storage and data compression

For every matrix $n \times n$ real matrix $A$, there are $n \times n$ real orthogonal matrices $X=\left[x_{1} \cdots x_{n}\right], Y=\left[y_{1} \cdots y_{n}\right]$, and nonnegative numbers $s_{1} \geq \cdots \geq s_{n}$, such that

$$
\begin{aligned}
A=X\left[\begin{array}{ccc}
s_{1} & & \\
& \ddots & \\
& & s_{n}
\end{array}\right] Y^{t} & =s_{1} x_{1} y_{1}^{t}+\cdots+s_{n} x_{n} y_{n}^{t} \\
& =s_{1} x_{1} \otimes y_{1}+\cdots+s_{n} x_{n} \otimes y_{n}
\end{aligned}
$$

- So, we need $n+n^{2}+n^{2}$ data to represent $n^{2}$ data!!!
- If $A$ has rank $k$, then $s_{k+1}=\cdots=s_{n}=0$. We need $k+n k+n k=k(2 n+1)$ data to represent $n^{2}$ data.
- In fact, we can replace those "small" $s_{j}$ by 0 , and then use

$$
\tilde{A}=s_{1} x_{1} y_{1}^{t}+\cdots+s_{r} x_{r} y_{r}^{t}
$$

$(2 r+1) n$ data, to approximate $A$.

## Question

Determine"simple" transformations on matrices to maintain the quality of the picture with limited storage?

Transformations of matrices

## Question

Determine"simple" transformations on matrices to maintain the quality of the picture with limited storage?

## Theorem [Li and Tsing, 1990]

Let $T: M_{n}(\mathbb{R}) \rightarrow M_{n}(\mathbb{R})$ be a linear map. The following are equivalent.

## Transformations of matrices

## Question

Determine"simple" transformations on matrices to maintain the quality of the picture with limited storage?

## Theorem [Li and Tsing, 1990]

Let $T: M_{n}(\mathbb{R}) \rightarrow M_{n}(\mathbb{R})$ be a linear map. The following are equivalent.

- $A$ and $T(A)$ always have the same singular values.


## Transformations of matrices

## Question

Determine"simple" transformations on matrices to maintain the quality of the picture with limited storage?

## Theorem [Li and Tsing, 1990]

Let $T: M_{n}(\mathbb{R}) \rightarrow M_{n}(\mathbb{R})$ be a linear map. The following are equivalent.

- $A$ and $T(A)$ always have the same singular values.
- There is $k \in\{1, \ldots, n\}$ such that $A$ and $T(A)$ always have the same $k$ th singular value.


## Transformations of matrices

## Question

Determine"simple" transformations on matrices to maintain the quality of the picture with limited storage?

## Theorem [Li and Tsing, 1990]

Let $T: M_{n}(\mathbb{R}) \rightarrow M_{n}(\mathbb{R})$ be a linear map. The following are equivalent.

- $A$ and $T(A)$ always have the same singular values.
- There is $k \in\{1, \ldots, n\}$ such that $A$ and $T(A)$ always have the same $k$ th singular value.
- There are two orthogonal matrices $P$ and $Q$ such that $T$ has the form

$$
A \mapsto P A Q \quad \text { or } \quad A \mapsto P A^{t} Q
$$

## Transformations of matrices

## Question

Determine"simple" transformations on matrices to maintain the quality of the picture with limited storage?

## Theorem [Li and Tsing, 1990]

Let $T: M_{n}(\mathbb{R}) \rightarrow M_{n}(\mathbb{R})$ be a linear map. The following are equivalent.

- $A$ and $T(A)$ always have the same singular values.
- There is $k \in\{1, \ldots, n\}$ such that $A$ and $T(A)$ always have the same $k$ th singular value.
- There are two orthogonal matrices $P$ and $Q$ such that $T$ has the form

$$
A \mapsto P A Q \quad \text { or } \quad A \mapsto P A^{t} Q
$$

Remark The same result holds for complex matrices if one replaces orthogonal matrices replaced by unitary matrices.

## Transformations of matrices

## Question

Determine"simple" transformations on matrices to maintain the quality of the picture with limited storage?

## Theorem [Li and Tsing, 1990]

Let $T: M_{n}(\mathbb{R}) \rightarrow M_{n}(\mathbb{R})$ be a linear map. The following are equivalent.

- $A$ and $T(A)$ always have the same singular values.
- There is $k \in\{1, \ldots, n\}$ such that $A$ and $T(A)$ always have the same $k$ th singular value.
- There are two orthogonal matrices $P$ and $Q$ such that $T$ has the form

$$
A \mapsto P A Q \quad \text { or } \quad A \mapsto P A^{t} Q
$$

Remark The same result holds for complex matrices if one replaces orthogonal matrices replaced by unitary matrices.
C.K. Li and N.K. Tsing, Linear operators preserving unitarily invariant norms of matrices, Linear and Multilinear Algebra 26 (1990), 119-132.

## Linear preservers

## Theorem [Frobenius,1897]

A linear map $T: M_{n}(\mathbb{C}) \rightarrow M_{n}(\mathbb{C})$ satisfies

$$
\operatorname{det}(T(A))=\operatorname{det}(A) \text { for all } A \in M_{n}(\mathbb{C})
$$

if and only if there are $M, N \in M_{n}(\mathbb{C})$ with $\operatorname{det}(M N)=1$ such that
(1) $T(A)=M A N$ for all $A \in M_{n}(\mathbb{C})$, or
(2) $T(A)=M A^{t} N$ for all $A \in M_{n}(\mathbb{C})$.

## Linear preservers

## Theorem [Frobenius,1897]

A linear map $T: M_{n}(\mathbb{C}) \rightarrow M_{n}(\mathbb{C})$ satisfies

$$
\operatorname{det}(T(A))=\operatorname{det}(A) \text { for all } A \in M_{n}(\mathbb{C})
$$

if and only if there are $M, N \in M_{n}(\mathbb{C})$ with $\operatorname{det}(M N)=1$ such that
(1) $T(A)=M A N$ for all $A \in M_{n}(\mathbb{C})$, or
(2) $T(A)=M A^{t} N$ for all $A \in M_{n}(\mathbb{C})$.

## Theorem [Dieudonné,1949]

An invertible linear map $T: M_{n}(\mathbb{C}) \rightarrow M_{n}(\mathbb{C})$ sending singular matrices to singular matrices if and only if there are non-singular matrices $M, N \in M_{n}(\mathbb{C})$ such that

> (1) $T(A)=M A N$ for all $A \in M_{n}(\mathbb{C})$, or
> (2) $T(A)=M A^{t} N$ for all $A \in M_{n}(\mathbb{C})$

## Linear preservers

## Theorem [Frobenius,1897]

A linear map $T: M_{n}(\mathbb{C}) \rightarrow M_{n}(\mathbb{C})$ satisfies

$$
\operatorname{det}(T(A))=\operatorname{det}(A) \text { for all } A \in M_{n}(\mathbb{C})
$$

if and only if there are $M, N \in M_{n}(\mathbb{C})$ with $\operatorname{det}(M N)=1$ such that

> (1) $T(A)=M A N$ for all $A \in M_{n}(\mathbb{C})$, or
> (2) $T(A)=M A^{t} N$ for all $A \in M_{n}(\mathbb{C})$.

## Theorem [Dieudonné,1949]

An invertible linear map $T: M_{n}(\mathbb{C}) \rightarrow M_{n}(\mathbb{C})$ sending singular matrices to singular matrices if and only if there are non-singular matrices $M, N \in M_{n}(\mathbb{C})$ such that

$$
\begin{aligned}
& \text { (1) } T(A)=M A N \text { for all } A \in M_{n}(\mathbb{C}) \text {, or } \\
& \text { (2) } T(A)=M A^{t} N \text { for all } A \in M_{n}(\mathbb{C})
\end{aligned}
$$

C.K. Li and S. Pierce, Linear preserver problems, Amer. Math. Monthly 108 (2001), 591-605.

- Tensor techniques have been used to study large data set.


## Tensors and data sets

- Tensor techniques have been used to study large data set.
- Basic idea: one can (has to) organize data as a hyper-matrix (order 3 tensors)

$$
A=\left[a_{i j k}\right]_{1 \leq i \leq m, 1 \leq j \leq n, 1 \leq k \leq p} .
$$

- Tensor techniques have been used to study large data set.
- Basic idea: one can (has to) organize data as a hyper-matrix (order 3 tensors)

$$
A=\left[a_{i j k}\right]_{1 \leq i \leq m, 1 \leq j \leq n, 1 \leq k \leq p} .
$$

- Open problem: How to extend the singular value decomposition to order 3 tensors?
- Tensor techniques have been used to study large data set.
- Basic idea: one can (has to) organize data as a hyper-matrix (order 3 tensors)

$$
A=\left[a_{i j k}\right]_{1 \leq i \leq m, 1 \leq j \leq n, 1 \leq k \leq p} .
$$

- Open problem: How to extend the singular value decomposition to order 3 tensors? That is, writing
- Tensor techniques have been used to study large data set.
- Basic idea: one can (has to) organize data as a hyper-matrix (order 3 tensors)

$$
A=\left[a_{i j k}\right]_{1 \leq i \leq m, 1 \leq j \leq n, 1 \leq k \leq p} .
$$

- Open problem: How to extend the singular value decomposition to order 3 tensors? That is, writing

$$
\left[a_{i j k}\right]=s_{1} u_{1} \otimes v_{1} \otimes w_{1}+\cdots+s_{r} u_{r} \otimes v_{r} \otimes w_{r}
$$

where $u \otimes v \otimes w=\left[u_{i} v_{j} w_{k}\right]$ depends on $m+n+p$ data so that data compression can be done by ...

- Tensor techniques have been used to study large data set.
- Basic idea: one can (has to) organize data as a hyper-matrix (order 3 tensors)

$$
A=\left[a_{i j k}\right]_{1 \leq i \leq m, 1 \leq j \leq n, 1 \leq k \leq p} .
$$

- Open problem: How to extend the singular value decomposition to order 3 tensors? That is, writing

$$
\left[a_{i j k}\right]=s_{1} u_{1} \otimes v_{1} \otimes w_{1}+\cdots+s_{r} u_{r} \otimes v_{r} \otimes w_{r}
$$

where $u \otimes v \otimes w=\left[u_{i} v_{j} w_{k}\right]$ depends on $m+n+p$ data so that data compression can be done by ...

- One can also consider higher order tensors $A=\left[a_{i_{1} \cdots i_{m}}\right]$.


## Connection to Quantum Computing

## Connection to Quantum Computing

- In quantum computing, a vector state is a unit vector in $\mathbb{C}^{n}$.


## Connection to Quantum Computing

- In quantum computing, a vector state is a unit vector in $\mathbb{C}^{n}$.
- If $v_{1}, v_{2}, v_{3}$ are vector states, then their tensor product $v_{1} \otimes v_{2} \otimes v_{3}$ describe a joint (tensor) state in the tri-partite system.


## Connection to Quantum Computing

- In quantum computing, a vector state is a unit vector in $\mathbb{C}^{n}$.
- If $v_{1}, v_{2}, v_{3}$ are vector states, then their tensor product $v_{1} \otimes v_{2} \otimes v_{3}$ describe a joint (tensor) state in the tri-partite system.
- It is of interest to express to express a general state $\left[v_{i_{1} i_{2} i_{3}}\right]$ in the bipartite system as a linear combination of tensor states.


## Connection to Quantum Computing

- In quantum computing, a vector state is a unit vector in $\mathbb{C}^{n}$.
- If $v_{1}, v_{2}, v_{3}$ are vector states, then their tensor product $v_{1} \otimes v_{2} \otimes v_{3}$ describe a joint (tensor) state in the tri-partite system.
- It is of interest to express to express a general state $\left[v_{i_{1} i_{2} i_{3}}\right]$ in the bipartite system as a linear combination of tensor states.
- One can also consider multi-partite states with more systems.


## Entanglement and separability

## Entanglement and separability

- More generally, quantum states are represented as density matrices, positive semidefinite matrices with trace 1.


## Entanglement and separability

- More generally, quantum states are represented as density matrices, positive semidefinite matrices with trace 1.
- If $A=\left(a_{i j}\right) \in M_{m}$ and $B \in M_{n}$ are density matrices, then $A \otimes B=\left(a_{i j} B\right)$ is the tensor state of the bipartite system.


## Entanglement and separability

- More generally, quantum states are represented as density matrices, positive semidefinite matrices with trace 1.
- If $A=\left(a_{i j}\right) \in M_{m}$ and $B \in M_{n}$ are density matrices, then $A \otimes B=\left(a_{i j} B\right)$ is the tensor state of the bipartite system.


## Problem [Separability/entanglement of quantum states]

Determine whether a density matrix $C \in M_{m n}$ is separable or entangled,

## Entanglement and separability

- More generally, quantum states are represented as density matrices, positive semidefinite matrices with trace 1.
- If $A=\left(a_{i j}\right) \in M_{m}$ and $B \in M_{n}$ are density matrices, then $A \otimes B=\left(a_{i j} B\right)$ is the tensor state of the bipartite system.


## Problem [Separability/entanglement of quantum states]

Determine whether a density matrix $C \in M_{m n}$ is separable or entangled, i.e., whether there are positive numbers $t_{1}, \ldots, t_{k}$ summing up to 1 , and density matrices $A_{1}, \ldots, A_{k} \in M_{m}$ and $B_{1}, \ldots, B_{k} \in M_{n}$ such that

$$
C=t_{1} A_{1} \otimes B_{1}+\cdots+t_{k} A_{k} \otimes B_{k}
$$

## Preservers of entanglements

## Theorem [Friedland, Li, Poon, Sze, 2012]

A linear map $T: M_{m n} \rightarrow M_{m n}$ sending the set of entangled states onto itself if and only if there are unitary matrices $U \in M_{m}$ and $V \in M_{n}$ such that $T$ has one of the following forms:

## Preservers of entanglements

## Theorem [Friedland, Li, Poon, Sze, 2012]

A linear map $T: M_{m n} \rightarrow M_{m n}$ sending the set of entangled states onto itself if and only if there are unitary matrices $U \in M_{m}$ and $V \in M_{n}$ such that $T$ has one of the following forms:
(1) $A \otimes B \mapsto \tau_{1}(A) \otimes \tau_{2}(B)$, or
(2) $m=n$ and $A \otimes B \mapsto \tau_{2}(B) \otimes \tau_{1}(A)$,
where $\tau_{i}$ has the form $X \mapsto U_{i}^{*} X U_{i}$ or $X \mapsto U_{i}^{*} X^{t} U_{i}$ for some unitary $U_{1} \in M_{m}$ and $U_{2} \in M_{n}$.

## Preservers of Ky-Fan $k$-norms

Let $\|X\|_{k}$ be the Ky Fan $k$-norm, i.e., the sum of the $k$ singular values of $X$.

## Preservers of Ky-Fan $k$-norms

Let $\|X\|_{k}$ be the Ky Fan $k$-norm, i.e., the sum of the $k$ singular values of $X$. Theorem [Fosner, Huang, Li, Sze, 2013]
Let $m, n, k$ be positive integers such that $k \leq m n$, and let $T: M_{m n} \rightarrow M_{m n}$ be a complex linear map. The following are equivalent.

## Preservers of Ky-Fan $k$-norms

Let $\|X\|_{k}$ be the Ky Fan $k$-norm, i.e., the sum of the $k$ singular values of $X$.

## Theorem [Fosner, Huang, Li, Sze, 2013]

Let $m, n, k$ be positive integers such that $k \leq m n$, and let $T: M_{m n} \rightarrow M_{m n}$ be a complex linear map. The following are equivalent.

- $\|A \otimes B\|_{k}=\|T(A \otimes B)\|_{k}$ for all density matrices $A \in M_{m}$ and $B \in M_{n}$.


## Preservers of Ky-Fan $k$-norms

Let $\|X\|_{k}$ be the Ky Fan $k$-norm, i.e., the sum of the $k$ singular values of $X$.

## Theorem [Fosner, Huang, Li, Sze, 2013]

Let $m, n, k$ be positive integers such that $k \leq m n$, and let $T: M_{m n} \rightarrow M_{m n}$ be a complex linear map. The following are equivalent.

- $\|A \otimes B\|_{k}=\|T(A \otimes B)\|_{k}$ for all density matrices $A \in M_{m}$ and $B \in M_{n}$.
- There are unitary matrices $U, V \in M_{m n}$ such that $T$ has one of the following form:

$$
\begin{array}{cc}
A \otimes B \mapsto U(A \otimes B) V, & A \otimes B \mapsto U\left(A \otimes B^{t}\right) V \\
A \otimes B \mapsto U\left(A^{t} \otimes B\right) V, & A \otimes B \mapsto U\left(A^{t} \otimes B^{t}\right) V
\end{array}
$$

## Future research

There are many interesting research problems:

## Future research

There are many interesting research problems:

- Express a general tensor as a linear combination of rank one tensors:

$$
\left[v_{i j k}\right]=\sum s_{j} v_{1}^{(j)} \otimes v_{2}^{(j)} \otimes v_{3}^{(j)}
$$

There are many interesting research problems:

- Express a general tensor as a linear combination of rank one tensors:

$$
\left[v_{i j k}\right]=\sum s_{j} v_{1}^{(j)} \otimes v_{2}^{(j)} \otimes v_{3}^{(j)}
$$

- Find efficient methods to check whether a state is separable/entangled:

$$
C=\sum t_{j} A_{j} \otimes B_{j}
$$

There are many interesting research problems:

- Express a general tensor as a linear combination of rank one tensors:

$$
\left[v_{i j k}\right]=\sum s_{j} v_{1}^{(j)} \otimes v_{2}^{(j)} \otimes v_{3}^{(j)}
$$

- Find efficient methods to check whether a state is separable/entangled:

$$
C=\sum t_{j} A_{j} \otimes B_{j}
$$

- Characterize $T: M_{m n} \rightarrow M_{m n}$ leaving invariant certain properties or subsets of tensor states.

There are many interesting research problems:

- Express a general tensor as a linear combination of rank one tensors:

$$
\left[v_{i j k}\right]=\sum s_{j} v_{1}^{(j)} \otimes v_{2}^{(j)} \otimes v_{3}^{(j)}
$$

- Find efficient methods to check whether a state is separable/entangled:

$$
C=\sum t_{j} A_{j} \otimes B_{j}
$$

- Characterize $T: M_{m n} \rightarrow M_{m n}$ leaving invariant certain properties or subsets of tensor states.

Welcome to talk to me if you are interested.

There are many interesting research problems:

- Express a general tensor as a linear combination of rank one tensors:

$$
\left[v_{i j k}\right]=\sum s_{j} v_{1}^{(j)} \otimes v_{2}^{(j)} \otimes v_{3}^{(j)}
$$

- Find efficient methods to check whether a state is separable/entangled:

$$
C=\sum t_{j} A_{j} \otimes B_{j}
$$

- Characterize $T: M_{m n} \rightarrow M_{m n}$ leaving invariant certain properties or subsets of tensor states.

Welcome to talk to me if you are interested.
Thank you for your attention!

