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# Supplemental Manuscript for Unlabeled Principal Component Analysis (NeurIPS 2021)

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## 1 Proofs of Theorems

### 1.1 Proof of Theorem 1

We first prove the theorem over  $\mathbb{C}$ , then we transfer the statement over  $\mathbb{R}$ . We note here that there is nothing special about  $\mathbb{R}$  and  $\mathbb{C}$  with regards to the problem. Indeed, the same proof applies if one replaces  $\mathbb{R}$  with any infinite field  $\mathbb{F}$  and  $\mathbb{C}$  with the algebraic closure  $\bar{\mathbb{F}}$  of  $\mathbb{F}$ . Set

$$\mathcal{M}_{\mathbb{C}} = \{X \in \mathbb{C}^{m \times n} \mid \text{rank}_{\mathbb{C}} X \leq r\}$$

and note that since  $\mathcal{M}_{\mathbb{C}}$  is irreducible, the intersection of finitely many non-empty open sets in  $\mathcal{M}_{\mathbb{C}}$  is itself non-empty and open, and thus dense. Here irreducibility means that  $\mathcal{M}_{\mathbb{C}}$  can not be decomposed as the union of two proper subvarieties of  $\mathcal{M}_{\mathbb{C}}$ .

**Lemma 1.** *There is an open dense set  $\mathcal{U}_1$  in  $\mathcal{M}_{\mathbb{C}}$  such that for any  $X \in \mathcal{U}_1$  and any  $\underline{\pi} = (\Pi_1, \dots, \Pi_n) \in \prod_{i \in [n]} \mathcal{P}_m$ , every  $m \times r$  submatrix of  $\underline{\pi}(X)$  has rank  $r$ .*

*Proof.* First, fix some  $\underline{\pi} = (\Pi_1, \dots, \Pi_n) \in \prod_{i \in [n]} \mathcal{P}_m$  and then some index set  $\mathcal{J} = \{j_1, \dots, j_r\} \subset [n]$ . The submatrix  $\underline{\pi}(X)_{\mathcal{J}} := [\Pi_{j_1} x_{j_1}, \dots, \Pi_{j_r} x_{j_r}]$  of  $\underline{\pi}(X)$  has rank less than  $r$  if and only if all of its  $r \times r$  minors are zero. For each subset  $\mathcal{I} = \{i_1, \dots, i_r\} \subset [m]$  we have a polynomial  $\det \underline{\pi}(Z)_{\mathcal{I}, \mathcal{J}} \in \mathbb{C}[Z]$  where  $\underline{\pi}(Z)_{\mathcal{I}, \mathcal{J}}$  is the row-submatrix of  $\underline{\pi}(Z)$  obtained by selecting the rows with index in  $\mathcal{I}$ . The set of matrices in  $\mathbb{C}^{m \times n}$  for which the evaluation of this polynomial is non-zero is an open set, call it  $\mathcal{U}_{\underline{\pi}, \mathcal{I}, \mathcal{J}}$ . Then  $\underline{\pi}(X)_{\mathcal{J}}$  has rank  $r$  if and only if  $X \in \mathcal{U}_{\underline{\pi}, \mathcal{I}, \mathcal{J}} := \bigcup_{\mathcal{I}} \mathcal{U}_{\underline{\pi}, \mathcal{I}, \mathcal{J}}$ , where  $\mathcal{I}$  ranges over all subsets of  $[m]$  of cardinality  $r$ . As a union of finitely many open sets,  $\mathcal{U}_{\underline{\pi}, \mathcal{J}}$  is open. Moreover, every  $m \times r$  submatrix of  $\underline{\pi}(X)$  has rank  $r$  if and only if  $X \in \mathcal{U}_{\underline{\pi}} := \bigcap_{\mathcal{J}} \mathcal{U}_{\underline{\pi}, \mathcal{J}}$ , where now  $\mathcal{J}$  ranges over all subsets of  $[n]$  of cardinality  $r$ .  $\mathcal{U}_{\underline{\pi}}$  is open because it is the finite intersection of open sets. Finally, every  $m \times r$  submatrix of  $\underline{\pi}(X)$  has rank  $r$  for any  $\underline{\pi}$  if and only if  $X$  is in the open set  $\mathcal{U}_1 := \bigcap_{\underline{\pi}} \mathcal{U}_{\underline{\pi}}$ , where the intersection is taken over all  $\underline{\pi}$ 's.

The proof will be complete once we show that  $\mathcal{U}_1$  is non-empty. By what we said above about intersections of finitely many non-empty open sets in an irreducible variety, it is enough to show that each  $\mathcal{U}_{\underline{\pi}, \mathcal{J}}$  is non-empty. We do this by constructing a specific  $X \in \mathcal{U}_{\underline{\pi}, \mathcal{J}}$ . Recall here that any  $\Pi \in \mathcal{P}_m$  is diagonalizable over  $\mathbb{C}$  with non-zero eigenvalues. It is an elementary fact in linear algebra that there exists a choice of eigenvector  $v_k$  of  $\Pi_{j_k}$  for every  $k \in [r]$  such that  $v_1, \dots, v_r$  are linearly independent. Now our  $X$  is taken to be the matrix with  $v_k$  at column  $j_k$  for every  $k \in [r]$  and zero everywhere else. Clearly  $X \in \mathcal{M}_{\mathbb{C}}$  and moreover  $\underline{\pi}(X)_{\mathcal{J}} = [\Pi_{j_1} x_{j_1}, \dots, \Pi_{j_r} x_{j_r}] = [\Pi_{j_1} v_1, \dots, \Pi_{j_r} v_r] = [\lambda_1 v_1, \dots, \lambda_r v_r]$ , where  $\lambda_k$  is the corresponding eigenvalue of  $v_k$ . Since none of the  $\lambda_k$ 's is zero, this matrix has rank  $r$ , that is  $X \in \mathcal{U}_{\underline{\pi}, \mathcal{J}}$ .  $\square$

Denote by  $\mathcal{C}(X)$  the column-space of  $X$  and  $I_m$  the identity matrix of size  $m \times m$ . Note also that whenever  $p$  is a non-zero polynomial in  $v$  variables with coefficients in  $\mathbb{C}$ , there is always some  $\xi \in \mathbb{C}^v$  such that  $p(\xi) \neq 0$ .

31 **Lemma 2.** *There is an open dense set  $\mathcal{U}_2$  in  $\mathcal{M}_{\mathbb{C}}$  such that for any  $X \in \mathcal{U}_2$ , we have that  $\Pi x_j \notin \mathcal{C}(X)$*   
 32 *for any  $\Pi \in \mathcal{P}_m \setminus \{I_m\}$  and any  $j \in [n]$ .*

33 *Proof.*  $\Pi x_j \notin \mathcal{C}(X)$  if and only if  $\text{rank}[X \ \Pi x_j] = r + 1$ . As in the proof of Lemma 1, this condition  
 34 is met on an open set  $\mathcal{U}_{\Pi,j}$  of  $\mathcal{M}_{\mathbb{C}}$  where some  $(r + 1) \times (r + 1)$  determinant of  $[X \ \Pi x_j]$  is non-zero.  
 35 Then the statement of the theorem is true on the open set  $\mathcal{U}_2 = \bigcap_{\Pi \in \mathcal{P}_m, j \in [n]} \mathcal{U}_{\Pi,j}$ . As in the proof  
 36 of Lemma 1, to show that  $\mathcal{U}_2$  is non-empty it suffices to show that each  $\mathcal{U}_{\Pi,j}$  is non-empty. We show  
 37 the existence of an  $X \in \mathcal{U}_{\Pi,j}$ . Let  $Z = (z_{ik})$  be an  $m \times r$  matrix of variables over  $\mathbb{C}$  and consider the  
 38 polynomial ring  $\mathbb{C}[Z]$ . Let us write  $z_k$  for the  $k$ th column of  $Z$ . Since  $\Pi$  is not the identity, there exists  
 39 some  $i \in [m]$  such that  $z_{i1}$  is different from the  $i$ th element of  $\Pi z_1$ , where  $z_1$  is the first column of  
 40  $Z$ . Instead, suppose that the variable  $z_{i1}$  appears in the  $i'$ th coordinate of  $\Pi z_1$  with  $i' \neq i$ . Now take  
 41 any  $\mathcal{I} \subset [m]$  with cardinality  $r + 1$  such that  $i, i' \in \mathcal{I}$  and consider  $\det[Z \ \Pi z_1]_{\mathcal{I}}$  where  $[Z \ \Pi z_1]_{\mathcal{I}}$   
 42 is the submatrix of  $[Z \ \Pi z_1]$  obtained by selecting the rows with index in  $\mathcal{I}$ . This is a polynomial of  
 43  $\mathbb{C}[Z]$  that has the form  $\pm z_{i1}^2 \det[z_2 \cdots z_r]_{\mathcal{I} \setminus \{i, i'\}} + \cdots$  where the remaining terms do not involve  $z_{i1}^v$   
 44 for  $v > 1$ . Since the entries of  $Z$  are algebraically independent,  $\det[z_2 \cdots z_r]_{\mathcal{I} \setminus \{i, i'\}}$  is a non-zero  
 45 polynomial. We conclude that  $\det[Z \ \Pi z_1]_{\mathcal{I}}$  is also a non-zero polynomial. Hence there exists some  
 46  $Z' \in \mathbb{C}^{m \times r}$  such that  $\det[Z' \ \Pi z_1]_{\mathcal{I}} \neq 0$ . Now define  $X$  by setting  $x_j = z'_1$ ,  $x_{j_k} = z'_k$ ,  $k \in [r]$  for  
 47 any choice of  $j_k$ 's distinct from  $j$ , and zeros everywhere else. By construction  $X \in \mathcal{U}_{\Pi,j}$ .  $\square$

48 Let  $f : \mathbb{C}^{m \times r} \times \mathbb{C}^{r \times n} \rightarrow \mathcal{M}_{\mathbb{C}}$  be the surjective map given by  $f(B', C') = B'C'$ .

49 **Lemma 3.** *There is an open dense set  $\mathcal{U}_3$  in  $\mathcal{M}_{\mathbb{C}}$  such that for any  $X \in \mathcal{U}_3$ , we have that for any*  
 50  *$j \in [n]$ , any  $\mathcal{J} = \{j_1, \dots, j_r\} \subset [n]$  with  $j \notin \mathcal{J}$  and any  $\Pi_1, \dots, \Pi_r \in \mathcal{P}_m$  not all identities, it holds*  
 51 *that  $\text{rank}[x_j \ \Pi_1 x_{j_1} \cdots \Pi_r x_{j_r}] = r + 1$ .*

52 *Proof.* With  $j, \mathcal{J}$  and  $\Pi_k$ 's fixed, the set  $\mathcal{U}_{j, \mathcal{J}, \Pi_1, \dots, \Pi_r}$  of  $X$ 's in  $\mathcal{M}_{\mathbb{C}}$  for which the rank of  
 53  $[x_j \ \Pi_1 x_{j_1} \cdots \Pi_r x_{j_r}]$  is  $r + 1$ , is open. Indeed, this is defined by the non-simultaneous vanish-  
 54 ing of all  $(r + 1) \times (r + 1)$  minors of  $[z_j \ \Pi_1 z_{j_1} \cdots \Pi_r z_{j_r}]$ , where  $z_k$  is the  $k$ th column of the matrix  
 55 of variables  $Z$  from the proof of Lemma 2. We note that these are polynomials in  $Z$  with integer  
 56 coefficients. Set  $\mathcal{U}_3 = \bigcap_{j, \mathcal{J}, \Pi_1, \dots, \Pi_r} \mathcal{U}_{j, \mathcal{J}, \Pi_1, \dots, \Pi_r}$  where the intersection is taken over all choices  
 57 of  $j, \mathcal{J}, \Pi_1, \dots, \Pi_r$  as in the statement of the lemma. As in the proof of Lemma 1, the set  $\mathcal{U}_3$  is open  
 58 and to show that it is non-empty it suffices to show that each  $\mathcal{U}_{j, \mathcal{J}, \Pi_1, \dots, \Pi_r}$  is non-empty.

59 Let  $\mathcal{U}_1, \mathcal{U}_2$  be the open sets of Lemmas 1 and 2. Since  $\mathcal{M}_{\mathbb{C}}$  is irreducible and  $\mathcal{U}_1, \mathcal{U}_2$  are open  
 60 and non-empty, we have that  $\mathcal{U}_1 \cap \mathcal{U}_2$  is non-empty. Since  $f$  is surjective,  $f^{-1}(\mathcal{U}_1 \cap \mathcal{U}_2)$  is also  
 61 non-empty. Take any  $(B', C') \in f^{-1}(\mathcal{U}_1 \cap \mathcal{U}_2)$ . By definition, the rank of  $[\Pi_1 B' c'_{j_1} \cdots \Pi_r B' c'_{j_r}]$  is  
 62  $r$ . By hypothesis, there is some  $k \in [r]$  such that  $\Pi_k$  is not the identity and thus again by definition  
 63 we have  $\text{rank}[B' \ \Pi_k B' c'_{j_k}] = r + 1$ . Consequently,  $\Pi_k B' c'_{j_k} \notin \mathcal{C}(B')$  and so the two  $r$ -dimensional  
 64 subspaces  $\mathcal{C}(B')$  and  $\mathcal{C}([\Pi_1 B' c'_{j_1} \cdots \Pi_r B' c'_{j_r}])$  are distinct. Thus there exists some  $c'' \in \mathbb{C}^r$  such  
 65 that  $B' c'' \notin \mathcal{C}([\Pi_1 B' c'_{j_1} \cdots \Pi_r B' c'_{j_r}])$ . Define  $C'' \in \mathbb{C}^{r \times n}$  by setting  $c''_v = c'_v$  for every  $v \neq j$  and  
 66  $c''_j = c''$ . Then by construction  $B' C'' \in \mathcal{U}_{j, \mathcal{J}, \Pi_1, \dots, \Pi_r}$ .  $\square$

67 Take  $X^* = [x_1^* \cdots x_n^*] \in \mathcal{U}_3$  and let  $\tilde{X} = [\tilde{\Pi}_1 x_1^* \cdots \tilde{\Pi}_n x_n^*]$ . Now  $\text{rank } \tilde{X} = \text{rank } \tilde{\Pi}_1^{-1} \tilde{X} =$   
 68  $\text{rank}[x_1^* \ \tilde{\Pi}_1^{-1} \tilde{\Pi}_2 x_2^* \cdots \tilde{\Pi}_1^{-1} \tilde{\Pi}_n x_n^*]$ . If there is some  $k \geq 2$  such that  $\tilde{\Pi}_1 \neq \tilde{\Pi}_k$ , by Lemma 3 any  
 69  $m \times (r + 1)$  submatrix of  $\tilde{\Pi}_1^{-1} \tilde{X}$  that contains columns 1 and  $k$  will have rank  $r + 1$ . On the other  
 70 hand, when all  $\tilde{\Pi}_k$ 's are equal for  $k \in [n]$ , the rank of  $\tilde{X}$  is  $r$  by Lemma 1. This concludes the proof  
 71 of the theorem over  $\mathbb{C}$  with the claimed open set being  $\mathcal{U}_3$ , which we denote in the sequel by  $\mathcal{U}_{\mathbb{C}}$ .

72 Set  $\mathcal{M}_{\mathbb{R}} = \{X \in \mathbb{R}^{m \times n} \mid \text{rank}_{\mathbb{R}} X \leq r\}$ . There is an inclusion of sets  $i : \mathcal{M}_{\mathbb{R}} \hookrightarrow \mathcal{M}_{\mathbb{C}}$  where for  
 73  $X \in \mathcal{M}_{\mathbb{R}}$  we view  $i(X)$  as the complex matrix associated to  $X$ . The reason for this inclusion is that if  
 74 the columns of  $X$  generate an  $r$ -dimensional subspace over  $\mathbb{R}$ , then they generate an  $r$ -dimensional  
 75 subspace over  $\mathbb{C}$ . To finish the proof, it suffices to show the existence of a non-empty open set  $\mathcal{U}_{\mathbb{R}}$  in  
 76  $\mathcal{M}_{\mathbb{R}}$  such that  $i(\mathcal{U}_{\mathbb{R}}) \subset \mathcal{U}_{\mathbb{C}}$ . This comes from two key ingredients. The first one is the observation  
 77 that the polynomials that induce  $\mathcal{U}_{\mathbb{C}}$ , i.e. the polynomials of  $\mathbb{C}[Z]$  whose non-simultaneous vanishing  
 78 indicates membership of a point  $X \in \mathcal{M}_{\mathbb{C}}$  in  $\mathcal{U}_{\mathbb{C}}$ , they have integer and thus real coefficients. This  
 79 can be seen by inspecting the proof of Lemma 3. Call the set of these polynomials  $p_{\mathcal{U}} \subset \mathbb{Z}[Z]$ . For  
 80 the second ingredient, let  $p_{\mathcal{M}} \subset \mathbb{Z}[Z]$  be the set of all  $(r + 1) \times (r + 1)$  minors of the matrix of  
 81 variables  $Z$ . It is a matter of linear algebra that  $\mathcal{M}_{\mathbb{R}}$  and  $\mathcal{M}_{\mathbb{C}}$  are the common roots of the polynomial

82 system  $\mathfrak{p}_{\mathcal{M}}$  over  $\mathbb{R}^{m \times n}$  and  $\mathbb{C}^{m \times n}$  respectively. What is instead a difficult theorem in commutative  
83 algebra is that the following algebraic converse is true; see section 2.6 in [7]: a polynomial  $q \in \mathbb{R}[Z]$   
84 vanishes on every point of  $\mathcal{M}_{\mathbb{R}}$  if and only if it is a polynomial combination of elements of  $\mathfrak{p}_{\mathcal{M}}$ , that  
85 is if and only if  $q = \sum_{p \in \mathfrak{p}_{\mathcal{M}}} c_p p$  for some  $c_p$ 's in  $\mathbb{R}[Z]$ . This statement also holds true if we replace  
86  $\mathbb{R}$  with  $\mathbb{C}$ . Now the set  $\mathcal{U}_{\mathbb{C}}$  consists of those points of  $\mathcal{M}_{\mathbb{C}}$  that are roots of the polynomial system  
87  $\mathfrak{p}_{\mathcal{M}}$  but not of  $\mathfrak{p}_{\mathcal{U}}$ . Since  $\mathcal{U}_{\mathbb{C}}$  is non-empty, not all polynomials in  $\mathfrak{p}_{\mathcal{U}}$  are polynomial combinations of  
88  $\mathfrak{p}_{\mathcal{M}}$ . But then, by what we just said, not all points of  $\mathcal{M}_{\mathbb{R}}$  are common roots of  $\mathfrak{p}_{\mathcal{U}}$ . This means that  
89 the open set of  $\mathcal{M}_{\mathbb{R}}$  defined by the non-simultaneous vanishing of all polynomials in  $\mathfrak{p}_{\mathcal{U}}$  is non-empty.  
90 This open set is the claimed  $\mathcal{U}$ .

## 91 1.2 Proof of Theorem 2

92 Let  $\mathcal{U}_1$  be the open set of Theorem 1. Let  $\mathcal{U}_2$  be the set of  $X$ 's for which  $\mathcal{C}(X)$  does not drop dimension  
93 under projection onto any  $r$  coordinates. This set is open in  $\mathcal{M}$  because  $X \in \mathcal{U}_2$  if and only if for any  
94  $\mathcal{I} \subset [m]$  of cardinality  $r$  not all  $r \times r$  minors of  $X_{\mathcal{I}}$  are zero,  $X_{\mathcal{I}}$  being the row-submatrix of  $X$  obtained  
95 by selecting the rows with index in  $\mathcal{I}$ . Set  $\mathcal{U} = \mathcal{U}_1 \cap \mathcal{U}_2$ . Then for any  $X^* \in \mathcal{U}$  and any  $\Pi \in \mathcal{P}_m$   
96 there exists a unique factorization  $\Pi X^* = B_{\Pi}^* C_{\Pi}^*$  with the top  $r \times r$  block of  $B_{\Pi}^* \in \mathbb{R}^{m \times r}$  being the  
97 identity. Since  $\bar{p}_{\ell,j}(\tilde{X}) = \bar{p}_{\ell,j}(X^*) = \bar{p}_{\ell,j}(\Pi X^*) = \bar{p}_{\ell,j}(B_{\Pi}^* C_{\Pi}^*)$  we have that  $(B_{\Pi}^*, C_{\Pi}^*) \in \mathcal{Y}_{X^*}$  for  
98 every  $\Pi \in \mathcal{P}_m$ . For the reverse direction we recall a fundamental fact:

99 **Lemma 4.** *Fix any  $j \in [n]$ . Suppose that  $\xi_1, \xi_2 \in \mathbb{R}^m$  are such that  $\bar{p}_{\ell,j}(\xi_1) = \bar{p}_{\ell,j}(\xi_2)$  for every*  
100  *$\ell \in [m]$ . Then  $\xi_1 = \Pi \xi_2$  for some  $\Pi \in \mathcal{P}_m$ .*

101 *Proof.* See proof of Lemma 2 in [6]. □

102 Now let  $(B', C') \in \mathcal{Y}_{X^*}$  and write  $c'_j$  for the  $j$ th column of  $C'$ . For a fixed  $j \in [n]$  the equations  
103  $q_{\ell,j}(B', C') = 0$  are equivalent to  $\bar{p}_{\ell,j}(B' c'_j) = \bar{p}_{\ell,j}(x_j^*)$  for every  $\ell \in [m]$ . By Lemma 4 there  
104 must exist some  $\Pi_j \in \mathcal{P}_m$  such that  $B' c'_j = \Pi_j x_j^*$ . This is true for every  $j \in [n]$  so that  $B' C' =$   
105  $[\Pi_1 x_1^* \cdots \Pi_n x_n^*]$ . This implies that  $\text{rank}[\Pi_1 x_1^* \cdots \Pi_n x_n^*] = r$ . Since  $X^* \in \mathcal{U}$ , Theorem 1 gives that  
106 all  $\Pi_j$ 's must be the same permutation  $\Pi \in \mathcal{P}_m$ , so that  $B' C' = \Pi X^*$ . Since by construction for any  
107  $(B'', C'') \in \mathcal{Y}_{X^*}$  the top  $r \times r$  block of  $B''$  is the identity, we have that  $B' = B_{\Pi}^*$  and thus necessarily  
108  $C' = C_{\Pi}^*$ .

## 109 1.3 Proof of Theorem 3

110 We first notice  $\#\{\tilde{x}_j \mid \tilde{x}_j \in S^*; j \in [n]\} \geq \mu(I_m) \geq r + 1$ . Now we suppose  $\tilde{x}_{j_1}, \dots, \tilde{x}_{j_r}, \tilde{x}_{j_{r+1}}$   
111 are  $r + 1$  points in  $\tilde{X}$  such that not all  $\Pi_{j_1}, \dots, \Pi_{j_r}, \Pi_{j_{r+1}}$  are the identity  $I_m$ . Since  $\mu(\Pi) < r$   
112 for  $\Pi \neq I_m$ , it is impossible that  $\Pi_{j_1} = \dots = \Pi_{j_r} = \Pi_{j_{r+1}}$ . According to Theorem 1, the points  
113  $\tilde{x}_{j_1}, \dots, \tilde{x}_{j_r}, \tilde{x}_{j_{r+1}}$  span a subspace of dimension  $r + 1$ . Hence, for any subspace  $S \neq S^*$  with  
114  $\dim(S) \leq r$ , we have  $\#\{\tilde{x}_j \mid \tilde{x}_j \in S; j \in [n]\} \leq r$ . □

## 115 2 Implementation Details in Experiments

116 **Robust-PCA methods in Section 4.1.** In Self-Repr and CoP,  $\hat{S}$  is taken to be the subspace spanned  
117 by the top  $r$   $\tilde{x}_j$ 's with largest inlier scores. We use the Iteratively-Reweighted-Least-Squares method  
118 proposed by [9, 4] for solving the DPCP problem. The output subspace  $\hat{S}$  of OP is obtained as  
119 the  $r$ th principal component subspace of the decomposed low-rank matrix. For Self-Expr we use  
120  $\lambda = 0.95$ ,  $\alpha = 10$  and  $T = 1000$ , see section 5 in [12]. For DPCP we use  $T_{\max} = 1000$ ,  $\epsilon = 10^{-9}$   
121 and  $\delta = 10^{-15}$ , see Algorithm 2 in [10]. Finally, OP uses  $\lambda = 0.5$  in Algorithm 1 of [11], while the  
122 parameter  $\tau$  of the augmented Lagrangian is 1.

123 **Unlabeled sensing methods.** For AIEM, we use the customized Gröbner basis solvers of [8],  
124 developed for  $r \leq 4$ , which solve the polynomial system in milliseconds, and the maximum number  
125 iterations in the alternating minimization procedure is  $T_{\max} = 1000$ . For  $r = 5$ , the design of such  
126 solvers is an open problem<sup>1</sup>, thus we use the generic solver Bertini ([1]), which runs within a few

<sup>1</sup>The fast solver generator of [3] is an improved version of the one used by [8] for  $r = 3, 4$ . However, we found that for  $r = 5$  it suffers from numerical stability issues.

seconds. For  $r \geq 6$  though, AIEM remains as of now practically intractable. For CCV-Min the precision is 0.001,  $T_{\max} = 50$ , and the maximum depth is 12 for  $r = 3$  and 14 for  $r = 4, 5$ . For  $\ell_1$ -RR we use  $\lambda = 0.01 \sqrt{\log(n)/n}$  in (13) of [5].

**Face Images.** We compute  $\hat{S}$  as follows. With  $\tilde{X} = U\Sigma V^\top$  the thin SVD of  $\tilde{X}$ , where  $U \in \mathbb{R}^{32256 \times 64}$ , DPCP fits a 4-dimensional subspace  $\tilde{S}$  to the columns of  $\tilde{X} = U^\top \tilde{X}$ , a process which takes about a tenth of a second. Then  $\tilde{S}$  is embedded back into  $\mathbb{R}^{32256}$  via the map  $U : \mathbb{R}^{64} \rightarrow \mathbb{R}^{32256}$  to yield  $\hat{S}$ . To compute  $\hat{X}$  from  $\hat{S}$  and  $\tilde{X}$  we use the custom algebraic solver of AIEM as well as  $\ell_1$ -RR, PL, Algorithm 2, with a proximal subgradient implementation of  $\ell_1$ -RR using the toolbox of [2].

### 3 Additional Figures

First, we provide two more rows of  $\alpha = 0.6, 0.2$  of Figure 1 in the paper, see Figure 1 in this supplemental manuscript.

Second, we provide one more evidence that the estimated subspace  $\hat{S}$  is satisfactory, which is computed by DPCP with the same settings in Figure 3 of the paper. Figure 2 in this supplemental manuscript additionally shows the estimation error in Figures 2e-2g when  $S^*$  is used instead of  $\hat{S}$ . Evidently, the performance is nearly identical regardless of whether  $\hat{S}$  or  $S^*$  is used. This is justified by Figure 2a, which shows that the maximal principal angle between  $\hat{S}$  and  $S^*$  always stays below  $2^\circ$ .

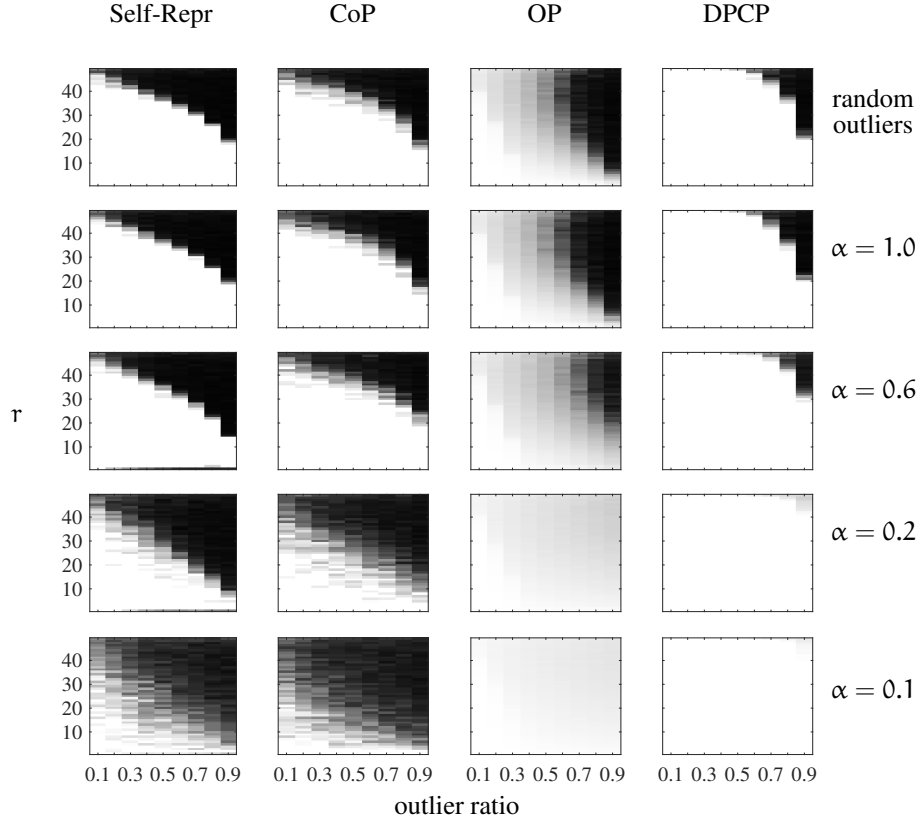


Figure 1: Same setting of Figure 1 in the paper but with an additional row  $\alpha = 0.6, 0.2$ .

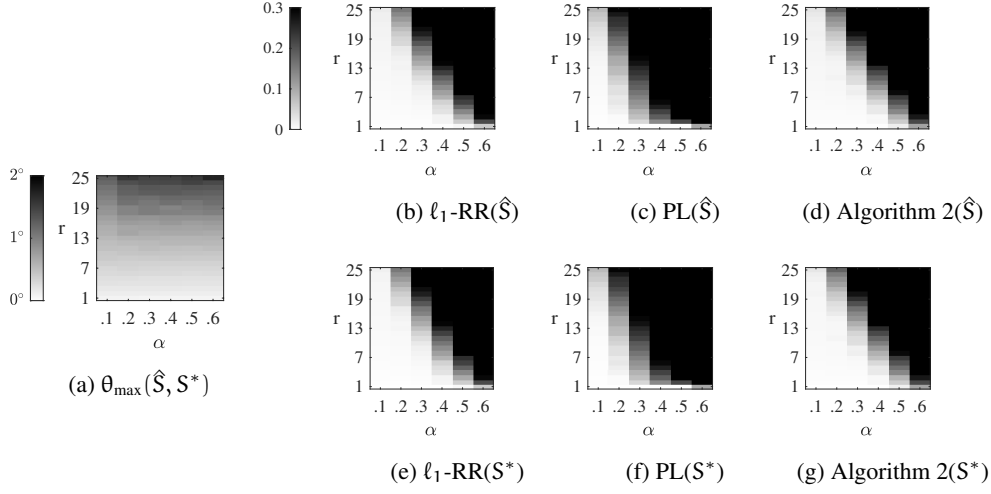


Figure 2: Same settings of Figure 3 in the paper but with 2e-2g: Relative estimation error for the same setting with  $\hat{X}$  computed from  $\tilde{X}$  and  $S^*$ .

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