NEURAL NONNEGATIVE CP DECOMPOSITION FOR HIERARCHICAL TENSOR ANALYSIS

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ABSTRACT

There is a significant demand for topic modeling on large-scale data with complex multi-modal structure in applications such as multi-layer network analysis, temporal document classification, and video data analysis; frequently this multi-modal data has latent hierarchical structure. We propose a new hierarchical nonnegative CANDECOMP/PARAFAC (CP) decomposition (hierarchical NCPD) model and a training method, Neural NCPD, for performing hierarchical topic modeling on multi-modal tensor data. Neural NCPD utilizes a neural network architecture and backpropagation to mitigate error propagation through hierarchical NCPD.

1 INTRODUCTION

The recent explosion in the collection and availability of data has led to an unprecedented demand for scalable data analysis techniques. Furthermore, data that has a multi-modal tensor format has become ubiquitous across numerous fields (Cichocki et al., 2009). The need to reduce redundant dimensions (across modes) and to identify meaningful latent trends within data has rightly become an integral focus of research within signal processing and computer science. An important application of these dimension-reduction techniques is *topic modeling*, the task of identifying latent topics and themes of a dataset in an unsupervised or partially supervised approach. A popular topic modeling approach for matrix data is the dimension-reduction technique nonnegative matrix factorization (NMF) (Lee & Seung, 1999), which is generalized to multi-modal tensor data by the nonnegative CP decomposition (NCPD) (Carroll & Chang, 1970; Harshman et al., 1970). These models identify r latent *topics* within the data; here the *rank* r is a user-defined parameter that can be challenging to select without *a priori* knowledge or a heuristic selection procedure.

In topic modeling applications, one often additionally wishes to understand the hierarchical topic structure (i.e., how the topics are naturally related and combine into supertopics). For matrices (tensors), a naive approach is to apply NMF (NCPD) first with rank r and then again with rank $j < r$, and simply identify the j supertopics as linear (multilinear) combinations of the original r subtopics. However, due to the nonconvexity of the NMF (NCPD) objective function, the supertopics identified in this way need not be linearly (multi-linearly) related to the subtopics. For this reason, hierarchical models which enforce these relationships between subtopics and supertopics have become a popular direction of research. A challenge of these models is that the nonconvexity of the model at each level of hierarchy can yield cascading error through the layers of models; several works have proposed techniques for mitigating this cascade of error (Flenner & Hunter, 2018; Trigeorgis et al., 2016; Le Roux et al., 2015; Sun et al., 2017; Gao et al., 2019).

In this work, we propose a hierarchical NCPD model and Neural NCPD, an algorithm for training this model which exploits backpropagation techniques to mitigate the effects of error introduced at earlier (subtopic) layers of hierarchy propagating downstream to later (supertopic) layers. This approach allows us to (1) explore the topics learned at different ranks simultaneously, and (2) illustrate the *hierarchical* relationship of topics learned at different tensor decomposition ranks.

Notation. We follow the notational conventions of Goodfellow et al. (2016); e.g., tensor $\mathbf{X}$, matrix $\boldsymbol{X}$, vector $\boldsymbol{x}$, and (integer or real) scalar x. In all models, we use variable r (with superscripts denoting layer of hierarchical models) to denote model rank and use j when indexing through rank-one

components. In all tensor decomposition models, we use k to denote the order (number of modes) of the tensor and use i when indexing through modes of the tensor. In all hierarchical models, we use $\mathcal{L}$ to denote the number of layers in the model and use ℓ to index layers. We let $\otimes$ denote the vector outer product and adopt the CP decomposition notation

$$[\![\boldsymbol{X}_1, \boldsymbol{X}_2, \cdots, \boldsymbol{X}_k]\!] \equiv \sum_{j=1}^{r} \boldsymbol{x}_j^{(1)} \otimes \boldsymbol{x}_j^{(2)} \otimes \cdots \otimes \boldsymbol{x}_j^{(k)}, \tag{1}$$

where $\boldsymbol{x}_j^{(i)}$ is the jth column of the ith factor matrix $\boldsymbol{X}_i$ (Kolda & Bader, 2009).

Organization. In the remainder of Section 1, we present related work on tensor decompositions and training methods. In Section 2, we present our main contributions, hierarchical NCPD and the Neural NCPD method. In Section 3, we test Neural NCPD on real and synthetic data, and offer some brief conclusions in Section 4. We include justification of several computational details of our method and further experimental results in Appendix A.

1.1 Related Work

In this section, we introduce NMF, hierarchical NMF, the Neural NMF method, and NCPD, and then summarize some relevant work.

Nonnegative Matrix Factorization (NMF). Given a nonnegative matrix $\boldsymbol{X} \in \mathbb{R}_{\geq 0}^{n_1 \times n_2}$, and a desired dimension $r \in \mathbb{N}$, NMF seeks to decompose $\boldsymbol{X}$ into a product of two low-dimensional nonnegative matrices; dictionary matrix $\boldsymbol{A} \in \mathbb{R}_{\geq 0}^{n_1 \times r}$ and representation matrix $\boldsymbol{S} \in \mathbb{R}_{\geq 0}^{r \times n_2}$ so that

$$\boldsymbol{X} \approx \boldsymbol{A}\boldsymbol{S} = \sum_{j=1}^{r} \boldsymbol{a}_j \otimes \boldsymbol{s}_j, \tag{2}$$

where $\boldsymbol{a}_j$ is a column (topic) of $\boldsymbol{A}$ and $\boldsymbol{s}_j$ is a row of $\boldsymbol{S}$. Typically, r is chosen such that $r < \min\{n_1, n_2\}$ to reduce the dimension of the original data matrix or reveal latent themes in the data. Each column of $\boldsymbol{S}$ provides the approximation of the respective column in $\boldsymbol{X}$ in the lower-dimensional space spanned by the columns of $\boldsymbol{A}$. The nonnegativity of the NMF factor matrices yields clear interpretability; thus, NMF has found application in document clustering (Xu et al., 2003; Gaussier & Goutte, 2005; Shahnaz et al., 2006), and image processing and computer vision (Lee & Seung, 1999; Guillamet & Vitria, 2002; Hoyer, 2002), amongst others. Popular training methods include multiplicative updates (Lee & Seung, 1999; 2001; Lee et al., 2009), projected gradient descent (Lin, 2007), and alternating least-squares (Kim et al., 2008; Kim & Park, 2008).

Hierarchical NMF (HNMF). HNMF seeks to illuminate hierarchical structure by recursively factorizing the NMF $\boldsymbol{S}$ matrices; see e.g., (Cichocki et al., 2009). We first apply NMF with rank $r^{(0)}$ and then apply NMF with rank $r^{(1)}$ to the $\boldsymbol{S}$ matrix, collecting the $r^{(0)}$ subtopics into $r^{(1)}$ supertopics. HNMF with $\mathcal{L}$ layers approximately factors the data matrix as

$$\boldsymbol{X} \approx \boldsymbol{A}^{(0)}\boldsymbol{S}^{(0)} \approx \boldsymbol{A}^{(0)}\boldsymbol{A}^{(1)}\boldsymbol{S}^{(1)} \approx \cdots \approx \boldsymbol{A}^{(0)}\boldsymbol{A}^{(1)}\cdots\boldsymbol{A}^{(\mathcal{L}-1)}\boldsymbol{S}^{(\mathcal{L}-1)}. \tag{3}$$

Here the $A^{(i)}$ matrix represents how the subtopics at layer i collect into the supertopics at layer $i+1$. Note that as $\mathcal{L}$ increases, the error $\|\boldsymbol{X} - \boldsymbol{A}^{(0)}\boldsymbol{A}^{(1)}\cdots\boldsymbol{A}^{(\mathcal{L}-1)}\boldsymbol{S}^{(\mathcal{L}-1)}\|_F$ necessarily increases as error propagates with each step. As a result, significant error is introduced when $\mathcal{L}$ is large. Choosing $r^{(0)}, r^{(1)}, \cdots, r^{(\mathcal{L}-1)}$ in practice proves difficult as the number of possibilities grow combinatorially.

Neural NMF (NNMF). In the previous work of Gao et al. (2019), the authors developed an iterative algorithm for training HNMF that uses backpropagation techniques to mitigate cascading error through the layers. To form this hierarchical factorization, the Neural NMF algorithm uses a neural net architecture. Each layer ℓ of the network has weight matrix $\boldsymbol{A}^{(\ell)}$. In the forward propagation step, the network accepts a matrix $\boldsymbol{S}^{(\ell-1)}$, calculates the nonnegative least-squares solution

$$\boldsymbol{S}^{(\ell)} = q(\boldsymbol{A}^{(\ell)}, \boldsymbol{S}^{(\ell-1)}) \equiv \arg\min_{\boldsymbol{S} \geq 0} \|\boldsymbol{S}^{(\ell-1)} - \boldsymbol{A}^{(\ell)}\boldsymbol{S}\|_F, \tag{4}$$

and sends the matrix $\boldsymbol{S}^{(\ell)}$ to the next layer. In the backpropagation step, the algorithm calculates gradients and updates the weights of the network, which in this case are the $\boldsymbol{A}$ matrices.

Nonnegative CP Decomposition (NCPD). The NCPD generalizes NMF to higher-order tensors; specifically, given an order-k tensor $\mathbf{X} \in \mathbb{R}_{\geq 0}^{n_1 \times n_2 \times \cdots \times n_k}$ and a fixed integer r, the approximate NCPD of $\mathbf{X}$ seeks $\boldsymbol{X}_1 \in \mathbb{R}_{\geq 0}^{n_1 \times r}, \boldsymbol{X}_2 \in \mathbb{R}_{\geq 0}^{n_2 \times r}, \cdots, \boldsymbol{X}_k \in \mathbb{R}_{\geq 0}^{n_k \times r}$ so that

$$\mathbf{X} \approx [\![\boldsymbol{X}_1, \boldsymbol{X}_2, \cdots, \boldsymbol{X}_k]\!]. \tag{5}$$

The $\boldsymbol{X}_i$ matrices will be referred to as the NCPD factor matrices. A nonnegative approximation with fixed r is obtained by approximately minimizing the reconstruction error between $\mathbf{X}$ and the NCPD reconstruction. This decomposition has found numerous applications in the area of *dynamic topic modeling* where one seeks to discover topic emergence and evolution (Cichocki et al., 2007; Traoré et al., 2018; Saha & Sindhwani, 2012). Methods for training NMF models can often be generalized to NCPD; for example, multiplicative updates (Welling & Weber, 2001) and alternating least-squares (Kim et al., 2014).

Other Related Work. Other works have sought to mitigate error propagation in HNMF models with techniques inspired by neural networks (Trigeorgis et al., 2016; Le Roux et al., 2015; Sun et al., 2017; Flenner & Hunter, 2018). Additionally, previous works have developed hierarchical tensor decomposition models and methods (Vasilescu & Kim, 2019; Song et al., 2013; Grasedyck, 2010).

2 Our Contributions

In this section, we present our two main contributions. We first describe the proposed hierarchical NCPD (HNCPD) model, and then propose a training method, Neural NCPD, for the model.

2.1 Hierarchical NCPD (HNCPD)

Given an order-k tensor $\mathbf{X} \in \mathbb{R}^{n_1 \times \ldots \times n_k}$, HNCPD consists of an initial rank-r NCPD layer with factor matrices $\boldsymbol{X}_1, \boldsymbol{X}_2, \ldots, \boldsymbol{X}_k$, each with r columns, and an HNMF with ranks $r^{(0)}, r^{(1)}, \cdots, r^{(\mathcal{L}-2)}$ for each of these factors matrices; that is, for each $\boldsymbol{X}_i$, we factorize $\boldsymbol{X}_i$ as

$$\boldsymbol{X}_i \approx \widetilde{\boldsymbol{X}}_i \equiv \boldsymbol{A}_i^{(0)} \boldsymbol{A}_i^{(1)} \ldots \boldsymbol{A}_i^{(\mathcal{L}-2)} \boldsymbol{S}_i^{(\mathcal{L}-2)} \tag{6}$$

where $\boldsymbol{A}_i^{(\ell)}$ has $r^{(\ell)}$ columns; see Figure 1 for a visualization. The first layer of HNCPD is the NCPD layer of rank r, but the later layers require collection of the columns of the hierarchical NMF factor matrices to form the NCPD models of ranks $r^{(0)}, r^{(1)}, \cdots, r^{(\mathcal{L}-2)}$. We must do so carefully due to the topic dependencies introduced by the HNMF layers. In a (non-hierarchical) rank-r NCPD there are only terms involving outer products of same-index columns of factor matrices. However, in HNCPD, due to dependencies in later-layer factor matrix topics on many first-layer NCPD factor matrix topics, one might need vector outer products of different-index factor matrix topics in later layers to accurately describe the NCPD; that is, *by further factorizing the initial NCPD factors, we can increase NCPD rank.*

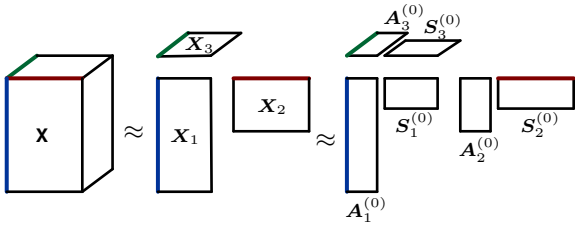

Figure 1: A visualization of a two-layer HNCPD model. The colored edges of the order-three tensor, X, represent the three modes.

We develop an approximation scheme that avoids these different-index column outer products, elucidates the hierarchical NCPD structure, and empirically is seen to provide good fit even at later layers. For simplicity, we first consider the two layer case. We note that

$$[\![\widetilde{\boldsymbol{X}}_1, \widetilde{\boldsymbol{X}}_2, \cdots, \widetilde{\boldsymbol{X}}_k]\!] = \sum_{1 \leq j_1, j_2, \ldots j_k \leq r^{(0)}} \alpha_{j_1, j_2, \ldots j_k} \left((\boldsymbol{A}_1^{(0)})_{:, j_1} \otimes (\boldsymbol{A}_2^{(0)})_{:, j_2} \otimes \ldots \otimes (\boldsymbol{A}_k^{(0)})_{:, j_k} \right) \tag{7}$$

where $\alpha_{j_1, j_2, \ldots j_k} = \sum_{p=1}^{r^{(0)}} (\boldsymbol{S}_1^{(0)})_{j_1, p} (\boldsymbol{S}_2^{(0)})_{j_2, p} \ldots (\boldsymbol{S}_k^{(0)})_{j_k, p}$; we justify this statement in Appendix A. Thus, we now have that for $1 \leq p_1, p_2 \leq r^{(0)}$ and $1 \leq i < k$, we can approximate the relationship

between a column $(\boldsymbol{A}_i^{(0)})_{:,p_1}$ and a column $(\boldsymbol{A}_k^{(0)})_{:,p_2}$ by the sum of all values of α that correspond to these two columns. Let $\boldsymbol{W}_i \in \mathbb{R}^{r^{(0)} \times r^{(0)}}$ be a matrix with

$$(\boldsymbol{W}_i)_{p_1,p_2} = \sum_{j_i=p_1, j_k=p_2, 1 \leq j_1, j_2, \ldots j_k \leq r^{(0)}} \alpha_{j_1,j_2,\ldots,j_k}. \tag{8}$$

Now, the entry $(\boldsymbol{W}_i)_{p_1,p_2}$ approximates the relationship between $(\boldsymbol{A}_i^{(0)})_{:,p_1}$ and $(\boldsymbol{A}_k^{(0)})_{:,p_2}$. We let

$$\widetilde{\boldsymbol{A}}_i^{(0)} = \boldsymbol{A}_i^{(0)} \boldsymbol{W}_i \tag{9}$$

and let the approximate NCPD at the second layer be $[\![\widetilde{\boldsymbol{A}}_1^{(0)}, \cdots, \widetilde{\boldsymbol{A}}_k^{(0)}]\!]$. While this approximation scheme has lost some information computed in the HNMF models, empirically we find that it constructs NCPD approximations with relatively good fit. Furthermore, we can identify the topic hierarchy from the $\boldsymbol{S}_k^{(0)}$ matrix. We can generalize this process to later layers ℓ by noting that we can group the $\boldsymbol{A}_i$ matrices together, so $\boldsymbol{X}_i \approx \left(\boldsymbol{A}_i^{(0)} \boldsymbol{A}_i^{(1)} \ldots \boldsymbol{A}_i^{(\ell)}\right) \boldsymbol{S}_i^{(\ell)}$. Thus, we can treat this approximation as above, replacing $\boldsymbol{A}_i^{(0)}$ with the product $\boldsymbol{A}_i^{(0)} \boldsymbol{A}_i^{(1)} \ldots \boldsymbol{A}_i^{(\ell)}$.

Like in HNMF, errors in earlier layers can propagate through to later layers and produce highly suboptimal approximations. Challenges encountered during computation of HNMF are exacerbated in an HNCPD model. For this reason, we exploit approaches developed for HNMF in Gao et al. (2019) in our training method Neural NCPD. Furthermore, the computation of HNMF factor matrices for $\boldsymbol{X}_i$ are independent from $\boldsymbol{X}_j$ if the factorizations are applied sequentially; Neural NCPD allows factor matrices for all other modes to influence the factorization of a given mode.

2.2 Neural NCPD

Our iterative method consists of two subroutines, a forward-propagation and a backpropagation. In Algorithms 1 and 2, we display the pseudocode for our proposed method.

Forward Propagation. The forward-propagation treats $\boldsymbol{A}_i^{(\ell)}$ matrices as neural network weights and uses $\boldsymbol{A}_i^{(\ell)}$ and previous layer output to compute

$$\boldsymbol{S}_i^{(\ell)} = q(\boldsymbol{A}_i^{(\ell)}, \boldsymbol{S}_i^{(\ell-1)}), \tag{10}$$

where q is as defined in equation 4 and $\boldsymbol{S}_i^{(-1)} = \boldsymbol{X}_i$, producing the matrices $\boldsymbol{S}_i^{(0)}, \ldots, \boldsymbol{S}_i^{(\mathcal{L}-2)}$ for $1 \leq i \leq k$. Finally, we pass the $\boldsymbol{A}_i^{(\ell)}$ and $\boldsymbol{S}_i^{(\ell)}$ matrices and $\mathbf{X}$ into a loss function, which we differentiate and backpropagate.

Algorithm 1 Forward Propagation

procedure FORWARDPROP($\{\boldsymbol{X}_i\}_{i=0}^{k}, \{\boldsymbol{A}_i^{(\ell)}\}_{i=0,\ell=0}^{k,\mathcal{L}-2}$)
  for $i = 1, \cdots, k, \;\; \ell = 0, \cdots, \mathcal{L}-2$ **do**
    $\boldsymbol{S}_i^{(\ell)} \leftarrow q(\boldsymbol{A}_i^{(\ell)}, \boldsymbol{S}_i^{(\ell-1)})$ ▷ see equation 4

Algorithm 2 Neural NCPD

Input: Tensor $\mathbf{X} \in \mathbb{R}^{n_1 \times n_2 \times \ldots \times n_k}$, cost C
$\boldsymbol{X}_1, \boldsymbol{X}_2, \ldots, \boldsymbol{X}_k \leftarrow$ `NCPD`($\mathbf{X}$), initialize $\{\boldsymbol{A}_i^{(\ell)}\}_{i=0,\ell=0}^{k,\mathcal{L}-2}$
for iterations $= 1, \ldots, T$ **do**
  `ForwardProp`($\{\boldsymbol{X}_i\}_{i=0}^{k}, \{\boldsymbol{A}_i^{(\ell)}\}_{i=0,\ell=0}^{k,\mathcal{L}-2}$) ▷ Alg. 1
  for $i = 1, \cdots, k, \;\; \ell = 0, \cdots, \mathcal{L}-2$ **do**
    $\boldsymbol{A}_i^{(\ell)} \leftarrow \left(\texttt{optimizer}\left(\boldsymbol{A}_i^{(\ell)}, \frac{\partial C}{\partial \boldsymbol{A}_i^{(\ell)}}\right)\right)^{+}$
    ▷ any first-order method

Backpropagation. Our goal is to differentiate our cost function C with respect to the weights in each layer, the $\boldsymbol{A}_i^{(\ell)}$ matrices and backpropagate. This algorithm accepts any first-order optimization method, denoted `optimizer` (e.g., SGD (Robbins & Monro, 1951), Adam (Kingma & Ba, 2014)), but projects the updated weight matrix into the positive orthant to maintain nonnegativity.

For the NCPD task, the most natural loss function is the *reconstruction loss*, calculated as

$$C = \|\mathbf{X} - [\![\widetilde{\boldsymbol{X}}_1, \widetilde{\boldsymbol{X}}_2, \cdots, \widetilde{\boldsymbol{X}}_k]\!]\|_F. \tag{11}$$

In order to encourage optimal fit at each layer, we also introduce a loss function that we refer to as *energy loss*. First we denote the approximation of $\mathbf{X}$ at layer ℓ of our network as

$$\mathbf{X}_\ell = [\![\boldsymbol{A}_1^{(0)} \boldsymbol{A}_1^{(1)} \ldots \boldsymbol{A}_1^{(\ell)} \boldsymbol{S}_1^{(\ell)}, \boldsymbol{A}_2^{(0)} \boldsymbol{A}_2^{(1)} \ldots \boldsymbol{A}_2^{(\ell)} \boldsymbol{S}_2^{(\ell)}, \ldots, \boldsymbol{A}_k^{(0)} \boldsymbol{A}_k^{(1)} \ldots \boldsymbol{A}_k^{(\ell)} \boldsymbol{S}_k^{(\ell)}]\!]. \tag{12}$$

Then, we calculate energy loss as

$$E = \|\mathbf{X} - [\![\boldsymbol{X}_1, \boldsymbol{X}_2, \cdots, \boldsymbol{X}_k]\!]\|_F + \sum_{\ell=0}^{\mathcal{L}-2} \|\mathbf{X} - \mathbf{X}_\ell\|_F. \tag{13}$$

The derivatives of $q(\boldsymbol{A}, \boldsymbol{X})$ with respect to $\boldsymbol{A}$ and $\boldsymbol{X}$ are derived and exploited to differentiate a generic cost function for the hierarchical NMF model in Gao et al. (2019); here we summarize these derivatives and illustrate how to combine them with simple multilinear algebra for HNCPD.

Gao et al. (2019) show that, if $\left(\frac{\partial C}{\partial \boldsymbol{A}_i^{(\ell_1)}}\right)^{\boldsymbol{S}}$ is the derivative of C with respect to $\boldsymbol{A}_i^{(\ell_1)}$ holding the $\boldsymbol{S}$ matrices constant, then

$$\frac{\partial C}{\partial \boldsymbol{A}_i^{(\ell_1)}} = \left(\frac{\partial C}{\partial \boldsymbol{A}_i^{(\ell_1)}}\right)^{\boldsymbol{S}} + \sum_{\substack{\ell_1 \leq \ell_2 \leq \mathcal{L}-2 \\ 1 \leq j \leq r}} \boldsymbol{U}_i^{(\ell_1,\ell_2),j}, \tag{14}$$

where $\boldsymbol{U}_i^{(\ell_1,\ell_2),j}$ relates C to $\boldsymbol{A}_i^{(\ell_1)}$ through $\boldsymbol{S}_i^{(\ell_2)}$ and $\boldsymbol{S}_i^{(\ell_1)}$, is defined column-wise (j), and depends upon $\left(\frac{\partial C}{\partial \boldsymbol{S}_i^{(\ell_2)}}\right)^*$, the derivative of C with respect to $\boldsymbol{S}_i^{(\ell_2)}$ holding $\boldsymbol{S}_i^{(\ell_2+1)}, \ldots, \boldsymbol{S}_i^{(\mathcal{L}-2)}$ constant.

Example. The derivative of the previously defined, or other differentiable cost functions can be calculated using these results of Gao et al. (2019) and some simple multi-linear algebra. As an example, we directly compute the backpropagation step for the reconstruction loss function C given in equation 11. Let $\boldsymbol{X}_{(i)}$ be the mode-i matricized version of $\mathbf{X}$, and define

$$\boldsymbol{H}_i = \widetilde{\boldsymbol{X}}_k \odot \ldots \odot \widetilde{\boldsymbol{X}}_{i+1} \odot \widetilde{\boldsymbol{X}}_{i-1} \odot \ldots \odot \widetilde{\boldsymbol{X}}_1. \tag{15}$$

where $\odot$ denotes the Khatri-Rao product (see e.g., (Kolda & Bader, 2009)). Then we have that

$$\left(\frac{\partial C}{\partial \boldsymbol{A}_i^{(\ell_j)}}\right)^{\boldsymbol{S}} = 2\left(\boldsymbol{A}_i^{(0)}\boldsymbol{A}_i^{(1)}\ldots\boldsymbol{A}_i^{(\ell_j-1)}\right)^\top \left(\boldsymbol{X}_{(i)} - \widetilde{\boldsymbol{X}}_i\boldsymbol{H}_i^\top\right)\boldsymbol{H}_i\left(\boldsymbol{A}_i^{(\ell_{j+1})}\ldots\boldsymbol{A}_i^{(\mathcal{L}-2)}\boldsymbol{S}_i^{(\mathcal{L}-2)}\right)^\top, \tag{16}$$

and

$$\left(\frac{\partial C}{\partial \boldsymbol{S}_i^{(\ell_j)}}\right)^{*} = 2\left(\boldsymbol{A}_i^{(0)}\boldsymbol{A}_i^{(1)}\ldots\boldsymbol{A}_i^{(\ell_j)}\right)^\top \left(\boldsymbol{X}_{(i)} - \widetilde{\boldsymbol{X}}_i\boldsymbol{H}_i^\top\right)\boldsymbol{H}_i. \tag{17}$$

With equation 14, these derivatives are sufficient to calculate the partial derivative of C with respect to any $\boldsymbol{A}$ matrix.

3 Experimental Results

We test Neural NCPD on three datasets: one synthetic, one video, and one collected from Twitter. The synthetic dataset is constructed as a simple block tensor with hierarchical structure. We pull the video, a time-lapse of a forest over the span of one year, from (Solheim). The Twitter dataset consists of tweets from political candidates during the 2016 presidential election (Littman et al., 2016). We also compare Neural NCPD to *Standard NCPD*, in which we perform an independent NCPD decomposition at each rank, and to *Standard HNCPD*, in which we perform NCPD first on the full dataset, and apply HNMF to the fixed factor matrices; here we sequentially apply NMF to the factor matrices using multiplicative updates and do not update previous layer factorizations as in Neural NCPD. In all experiments, we use `Tensorly` (Kossaifi et al., 2018) to initialize the NCPD layer of our hierarchical NCPD, and in Neural NCPD we do not backpropagate to this layer as the initialization has usually found a stationary point.

3.1 Experiment on Synthetic Data

We test the Neural NCPD algorithm first using a synthetic dataset. This dataset is a rank seven tensor of size size $40 \times 40 \times 40$ with positive noise added to each entry; we generate noise as $n = |g|$ where

Table 1: Relative reconstruction loss, C_{rel}, on a synthetic dataset for Neural NCPD and Standard HNCPD with two different levels of noise. We list the loss of the approximation at ranks 7, 5, and 3.

Method	$\sigma^2 = 0.05$			$\sigma^2 = 0.5$		
	$r = 7$	$r = 5$	$r = 3$	$r = 7$	$r = 5$	$r = 3$
Neural NCPD	0.091	**0.418**	**0.467**	0.393	**0.438**	**0.490**
Standard HNCPD	0.091	0.525	0.674	0.393	0.441	0.643

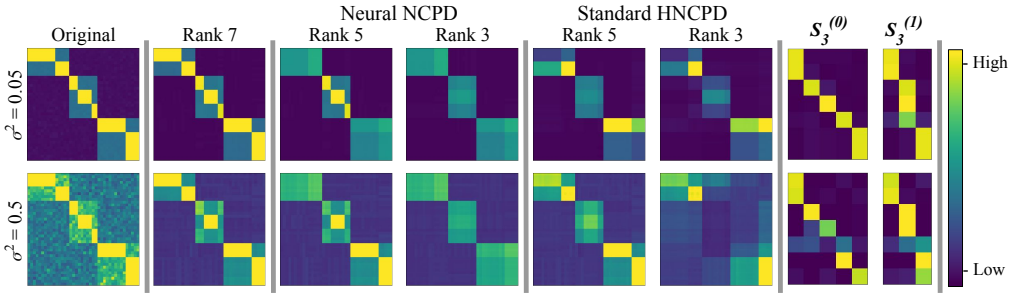

Figure 2: Data tensor $\mathbf{X}$ with two levels of noise (left), ranks 7, 5, and 3 Neural NCPD and Standard HNCPD approximations of $\mathbf{X}$ (middle), transposed Neural NCPD $\boldsymbol{S}_3^{(0)}$ and $\boldsymbol{S}_3^{(1)}$ matrices (right).

$g \sim \mathcal{N}(z; 0, \sigma^2)$. To generate this dataset, we begin with the all-zeros tensor and create three large nonoverlapping blocks with value 1, and then overlay each block with either two or three additional blocks with value 3. We display this tensor with two levels of noise at the left of Figure 2; here we plot projections of all tensors (and all approximations) along the third mode; that is, we construct a matrix with entries equal to the largest entries of the mode-three fibers (see e.g., (Kolda & Bader, 2009) for relevant definitions). The projections on the remaining two modes are included in the Appendix A, and are all similar to the third mode.

We run Neural NCPD and Standard HNCPD on this synthetic dataset at two different levels of noise with three layers of ranks 7, 5, and 3, and display the results in Figure 2 and Table 1; we present the relative reconstruction loss $C_{\text{rel}} = \|\mathbf{X} - [\![\widetilde{\boldsymbol{X}}_1, \widetilde{\boldsymbol{X}}_2, \cdots, \widetilde{\boldsymbol{X}}_k]\!]\|_F / \|\mathbf{X}\|_F$. For each level of noise, we display the rank 7 approximation shared by both methods, and the rank 5 and rank 3 approximations produced by each method. We also display the transposed Neural NCPD $\boldsymbol{S}_3^{(0)}$ and $\boldsymbol{S}_3^{(1)}$ matrices, which show how rank 7 topics collect into ranks 5 and 3 topics. From Table 1, we see that the loss for Neural NCPD is at or below that of Standard HNCPD at each rank and level of noise.

3.2 Video Data Analysis

We next apply Neural NCPD to video data constructed from a year-long time-lapse video of a forest; see Figure 3. We extract 37 frames and flatten each frame (RGB image) into a single matrix, to form a tensor $\mathbf{X}$ of size $37 \times 3 \times 57600$; here the first mode represents frames (temporal mode), the second colors (chromatic mode), and the third pixels (spatial mode).

Figure 3: We display seven of 37 extracted frames from a year-long time-lapse video of a forest.

In Figure 4, we show the three-layer Neural NCPD decompositions of the video tensor with ranks 8, 6, and 3. For each rank, we plot the topics in the spatial mode (left), the temporal mode (top right), and the chromatic mode (bottom right). We note that many of the identified topics represent visual seasonal changes. For example, topic six of the rank 8 decomposition represents the green and leafy late-summer to early fall. Meanwhile, topic one of the rank 6 decomposition represents the winter

sky when the trees are without leaves. Finally, topic three of the rank 3 decomposition represents the summer and fall sky and tree leaves.

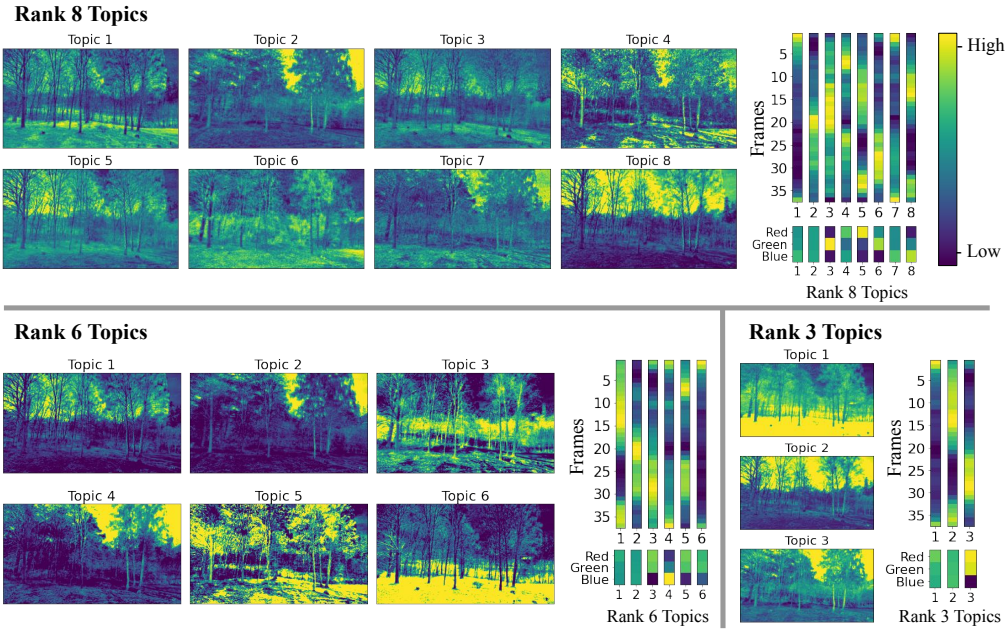

Figure 4: A three-layer Neural NCPD of the time-lapse video at ranks 8, 6, and 3. We display topics at each rank along spatial mode (left), temporal mode (top right), and chromatic mode (bottom right).

We additionally apply NMF to the slices of the tensor along a single mode. Slicing along the temporal or spatial modes would make interpretation of the resulting topics challenging, so we choose to slice along the chromatic mode, producing three matrices. In Figure 5, we visualize a rank 3 NMF on each of the three chromatic slices of the video tensor. The chromatic factorizations are nearly identical, illustrating little salient dynamic information. While similar to the rank 3 Neural NCPD layer, the chromatic NMFs obscure much of the chromatic interaction evidenced by Neural NCPD. In particular, Neural NCPD illustrates the spatial and temporal dynamics of *multi-colored* features and their co-occurrence hierarchy, while NMF provides only *single-colored* features and requires far more work to glean multi-colored feature co-occurrence information.

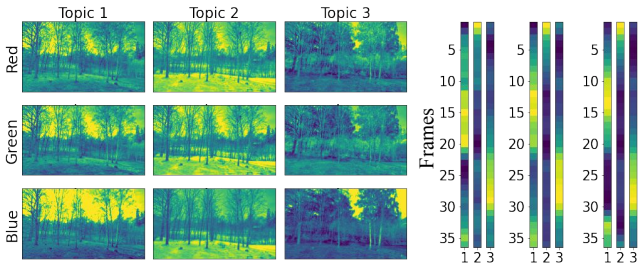

Figure 5: A decomposition of the time-lapse video produced by applying a rank 3 NMF to slices of the data tensor along the chromatic mode. For each color, we display the three topics in the spatial mode (left) and temporal mode (right).

3.3 Temporal Document Analysis

We next apply Neural NCPD to a dataset of tweets from four Republican [R] and four Democratic [D] 2016 presidential primary candidates, (1) Hillary Clinton [D], (2) Tim Kaine [D], (3) Martin O'Malley [D], (4) Bernie Sanders [D], (5) Ted Cruz [R], (6) John Kasich [R], (7) Marco Rubio [R], and (8) Donald Trump [R]; this is constructed from a subset of the dataset of Littman et al. (2016). We use a bag-of-words (12,721 words in corpus) representation of all tweets made by a candidate within bins of 30 days (from February to December 2016), and cap each of these groups at 100 tweets to avoid oversampling from any candidate; resulting in a tensor of size $8 \times 10 \times 12721$.

Rank 8 Topics

Topic 1	Topic 2	Topic 3	Topic 4
trump	senate	martinomalley	berniesanders
hillary	florida	hillaryclinton	people
donald	zika	realdonaldtrump	bernie
president	venezuela	campaigning	must
timkaine	nicolasmaduro	maryland	change
Topic 5	**Topic 6**	**Topic 7**	**Topic 8**
tedcruz	johnkasich	marcorubio	crooked
cruz	kasich	teammarco	hillary
ted	ohio	vote	thank
internet	john	flsen	great
choosecruz	gov	click	clinton

Rank 4 Topics

Topic 1	Topic 2
marcorubio	trump
teammarco	hillary
vote	donald
flsen	people
click	vote
Topic 3	**Topic 4**
tedcruz	senate
cruz	florida
ted	zika
johnkasich	venezuela
kasich	nicolasmaduro

Rank 2 Topics

Topic 1
trump
hillary
vote
people
donald
Topic 2
tedcruz
cruz
ted
johnkasich
kasich

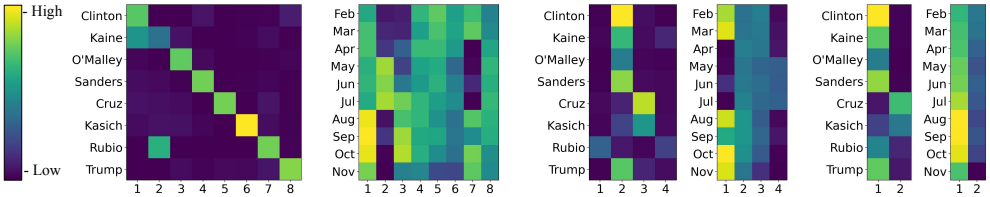

Figure 6: A three-layer Neural NCPD of the Twitter dataset at ranks 8, 4, and 2. At each rank, we display the top five keywords of topics, and heatmaps of topics in the candidate and temporal modes.

In Figure 6, we show the topic keywords and factor matrices of a rank 8, 4, and 2 hierarchical NCPD approximation computed by Neural NCPD. Note that in the rank 8 candidates mode factor and keywords we see that nearly every topic is identified with a single candidate. Topic two of the rank 8 approximation aligns with political issues (the Zika virus and the Venezuelan government) rather than a single candidate, and is temporally most present in May to July 2016 (during the Zika outbreak and the Venezualan state of emergency). Topics one and eight, corresponding to candidates Clinton and Trump, are most present in the months immediately leading up to the election. At rank 4, we see that topics one and four are inherited from the rank 8 approximation, topic two combines the the rank 8 topics of candidates Trump and Clinton (final candidates), and topic 3 combined the topics of candidates Cruz and Kasich (Republicans). Meanwhile, the rank 2 NCPD topics are nearly identical to rank 4 NCPD topics two and three.

Rank 4 Topics

Topic 1	Topic 2
trump	berniesanders
hillary	people
johnkasich	bernie
ohio	mustt
kasich	vote
Topic 3	**Topic 4**
crooked	tedcruz
hillary	cruz
thank	ted
marcorubio	internet
great	choosecruz

Rank 2 Topics

Topic 1
trump
hillary
vote
people
donald
Topic 2
tedcruz
cruz
ted
johnkasich
kasich

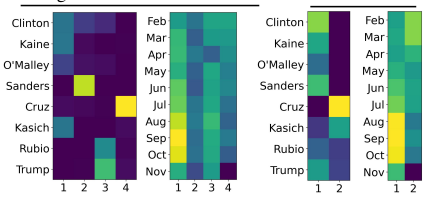

Figure 7: Standard ranks 4 and 2 NCPD of the Twitter dataset. At each rank, we display the top five keywords and candidate and temporal mode heatmaps

In Figure 7, we display the the results of performing separate NCPD decomposition of ranks 4 and 2 on the Twitter dataset. We see that the results are similar to those of Neural NCPD, and in fact the rank 2 decomposition is nearly identical; but these independent decompositions lack the clear hierarchical structure provided by Neural NCPD. Note that while the topics corresponding to candidates Kasich and Clinton combine in the rank 4 NCPD, these candidates are present in *different* topics in the rank 2 NCPD; Neural NCPD prevents this breach of hierarchy.

4 Conclusions

In this paper, we introduced the hierarchical NCPD model and presented a novel algorithm, Neural NCPD, to train this decomposition. We empirically demonstrate the promise of this method on both real and synthetic datasets; in particular, this model reveals the hierarchy of topics learned at different NCPD ranks, which is not available to standard NCPD or NMF-based approaches.

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