Towards Provable Learning of Polynomial Neural Networks
Using Low-Rank Matrix Estimation

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Abstract

We study the problem of (provably) learning the weights of a two-layer neural network with quadratic activations. In particular, we focus on the under-parametrized regime where the number of neurons in the hidden layer is (much) smaller than the dimension of the input. Our approach uses a lifting trick, which enables us to borrow algorithmic ideas from low-rank matrix estimation. In this context, we propose two novel, non-convex training algorithms which do not need any extra tuning parameters other than the number of hidden neurons. We support our algorithms with rigorous theoretical analysis, and show that the proposed algorithms enjoy linear convergence, fast running time per iteration, and near-optimal sample complexity. Finally, we complement our theoretical results with several numerical experiments.

1 Introduction

The re-emergence of neural networks (spurred by the advent of deep learning) has had a remarkable impact on various sub-domains of artificial intelligence (AI) including object recognition in images, natural language processing, and automated drug discovery, among many others. However, despite the successful empirical performance of neural networks for these AI tasks, provable methods for learning neural networks remain relatively mysterious. Indeed, training a network of even moderate size requires solving a very large-scale, highly non-convex optimization problem.

In this paper, we (provably) resolve several algorithmic challenges that arise in the context of a special class of (shallow) neural networks by making connections to the better-studied problem of low-rank matrix estimation. Our hope is that a rigorous understanding of the fundamental limits of training shallow networks can be used as building blocks to obtain theoretical insights for more complex networks.

1.1 Setup

Consider a shallow (two-layer) neural network architecture, as illustrated in Figure 1. This network comprises $p$ input nodes, a single hidden layer with $r$ neurons with activation function $\sigma(z)$, first layer weights $\{w_j\}_{j=1}^r \subset \mathbb{R}^p$, and an output layer comprising of a single node and weights $\{\alpha_j\}_{j=1}^r \subset \mathbb{R}$. If $\sigma(z) = z^2$, then the above network is called a polynomial neural network (Livni et al., 2014). More precisely, the input-output relationship between an input, $x \in \mathbb{R}^p$, and the corresponding output, $y \in \mathbb{R}$, is given by:

$$\hat{y} = \sum_{j=1}^r \alpha_j \sigma(w_j^T x) = \sum_{j=1}^r \alpha_j (w_j, x)^2.$$

In this paper, our focus is in the so-called “under-parameterized” regime where $r \ll p$. Our goal is to learn this network, given a set of training input-output
pairs \( \{(x_i, y_i)\}_{i=1}^m \). We do so by finding a set of weights \( \{\alpha_j, w_j\}_{j=1}^p \) that minimize the following empirical risk:

\[
F(W, \alpha) = \frac{1}{2m} \sum_{i=1}^m (y_i - \hat{y}_i)^2 ,
\]

where the rows of \( W \) and the entries of \( \alpha \) indicate the first- and second-layer weights, respectively.

Numerous recent papers have explored (provable) algorithms to learn the weights of such a network under distributional assumptions on the input data (Livni et al., 2014; Lin & Ye, 2016; Janzamin et al., 2015; Tian, 2016; Zhong et al., 2016; Soltanolkotabi et al., 2017; Li & Yuan, 2017).

Clearly, the empirical risk defined in (1) is extremely nonconvex (involving fourth-powers of the entries of \( \alpha_i \)). However, this can be circumvented using a clever lifting trick: if we define the matrix variable \( L_\ast = \sum_{j=1}^p \alpha_j w_j w_j^T \), then the input-output relationship becomes:

\[
\hat{y}_i = x_i^T L_\ast x_i = \langle x_i x_i^T, L_\ast \rangle ,
\]

where \( x_i \in \mathbb{R}^p \) denotes the \( i \)-th training sample. Moreover, the variable \( L_\ast \) is a rank-\( r \) matrix of size \( p \times p \). Therefore, (1) can be viewed as an instance of learning a fixed (but unknown) rank-\( r \) symmetric matrix \( L_\ast \in \mathbb{R}^{p \times p} \) with \( r \ll p \), from a small number of rank-one linear observations given by \( A_i = x_i x_i^T \).

While still non-convex, low-rank matrix estimation problems such as (2) are much better understood. Two specific instances in statistical learning include:

**Matrix sensing and matrix completion.** Reconstructing low-rank matrices from (noisy) linear measurements of the form \( y_i = \langle X_i, L_\ast \rangle \) impact several applications in control and system identification (Fazel, 2002), collaborative filtering (Candès & Recht, 2009; Recht et al., 2010), and imaging. The problem (2) specializes the matrix sensing problem to the case where the measurement vectors \( X_i \) are constrained to be themselves rank-one.

**Covariance sketching.** Estimating a high-dimensional covariance matrix, given a stream of independent samples \( \{s_i\}_{i=1}^\infty \), \( s_i \in \mathbb{R}^p \), involves maintaining the empirical estimate \( Q = E[s_i s_i^T] \), which can require quadratic \( O(p^3) \) space complexity. Alternatively, one can record a sequence of \( m \ll p^2 \) linear sketches of each sample: \( z_i = x_i^T s_i \) for \( i = 1, \ldots, m \).

At the conclusion of the stream, sketches corresponding to a given vector \( x_i \) are squared and aggregated to form a measurement:

\[
y_i = E[z_i^2] = E[(x_i^T s_i)^2] = x_i^T Q x_i ,
\]

which is nothing but a linear sketch of \( Q \) of the form (2). Again, several matrix estimation methods that “invert” such sketches exist; see Cai & Zhang (2015); Chen et al. (2015); Dasarathy et al. (2015).

### 1.2 Our contributions

In this paper, we make concrete algorithmic progress on solving low-rank matrix estimation problems of the form (2). In the context of learning polynomial neural networks, once we have estimated a rank-\( r \) symmetric matrix \( L_\ast \), we can always produce weights \( \{\alpha_j, w_j\} \) by an eigendecomposition of \( L_\ast \).

In general, a range of algorithms for solving (2) (or variants thereof) exist in the literature, and can be broadly classified into two categories:

(i) **Convex** approaches, all of which involve enforcing the rank-\( r \) assumption in terms of a convex penalty term, such as the nuclear norm (Fazel, 2002; Recht et al., 2010; Cai & Zhang, 2015; Chen et al., 2015; Cai et al., 2010);

(ii) **Nonconvex** approaches based on either alternating minimization (Zhong et al., 2015; Lin & Ye, 2016) or greedy approximation (Livni et al., 2014; Shalev-Shwartz et al., 2011).

Both types of approaches suffer from severe computational difficulties, particularly when the data dimension \( p \) is large. Even the most computationally efficient convex approaches require multiple invocations of singular value decomposition (SVD) of a (potentially) large \( p \times p \) matrix, which can incur cubic \( O(p^3) \) running time. Moreover, even the best available non-convex approaches require a very accurate initialization, and also require that the underlying matrix \( L_\ast \) is well-conditioned; if this is not the case, the running time of all available methods again inflates to \( O(p^3) \), or worse.

In this paper, we take a different approach, and show how to leverage recent results in low-rank approximation to our advantage (Musco & Musco, 2015; Hegde et al., 2016). Our algorithm is also non-convex; however, unlike all earlier works, our method does not require any full SVD calculations. Specifically, we demonstrate that a careful concatenation of randomized, approximate SVD methods, coupled with appropriately defined gradient steps, leads to efficient and accurate matrix estimation.

To our knowledge, this work constitutes the first nearly-linear time method for low-rank matrix estimation from rank-one observations. Consequently, in the context of learning two-layer polynomial networks, our method is the first to exhibit nearly-linear running time, is nearly sample-optimal for fixed target rank \( r \), and is unconditional (i.e., it makes no assumptions on
the condition number of $L_*$ or the weight matrix $W$). Numerical experiments reveal that our methods yield a very attractive tradeoff between sample complexity and running time for efficient matrix estimation.

### 1.3 Techniques

At a high level, our method can be viewed as a variant of the seminal algorithms proposed in Jain et al. (2010) and Jain et al. (2014), which essentially perform projected (or proximal) gradient descent with respect to the space of rank-$r$ matrices. However, since computing SVD in high dimensions can be a bottleneck, we cannot use this approach directly. To this end, we use the approximation-based matrix estimation framework proposed in Hegde et al. (2016). This work demonstrates how to carefully integrate approximate SVD methods into singular value projection (SVP)-based matrix estimation algorithms; in particular, algorithms that satisfy certain “head” and “tail” projection properties (explained below in Section 2) are sufficient to guarantee robust and fast convergence. Crucially, this framework removes the need to compute even a single SVD, as opposed to factorized methods which necessarily require one or multiple SVDs, together with stringent condition number assumptions.

However, a direct application of (projected) gradient descent does not succeed for matrix estimation problems obeying (2); two major obstacles arise:

**Obstacle 1.** It is well-known the measurement operator that maps $L$ to $y$ does not satisfy the so-called Restricted Isometry Property over rank-$r$ matrices (Cai & Zhang, 2015; Chen et al., 2015; Zhong et al., 2015); therefore, all statistical and algorithmic correctness arguments of Hegde et al. (2016) no longer apply.

**Obstacle 2.** The algebraic structure of the rank-one observations in (2) inflates the running time of computing even a simple gradient update to $O(p^3)$ (irrespective of the algorithmic cost of rank-$r$ projection, whether done using exact or approximate SVDs).

We resolve Obstacle 1 by carefully exploiting the rank-one structure of the observations. In particular, we develop a modification of the randomized block-Krylov SVD (or BK-SVD) algorithm of Musco & Musco (2015) to work for the case of certain “implicitly defined” matrices; specifically, we design a randomized SVD routine where the input is a linear operator that is constructed using vector-valued components. This modification, coupled with the tail-and head-projection arguments developed in Hegde et al. (2016), enables us to achieve a fast per-iteration computational complexity. In particular, our algorithm strictly improves over the (worst-case) per-iteration running time of all existing algorithms; see Table 1.

### 2 Main results

#### 2.1 Preliminaries

Let us first introduce some notation. Throughout this paper, $\|\cdot\|_F$ and $\|\cdot\|_2$ denote the matrix Frobenius and spectral norm, respectively, and Tr$(\cdot)$ denotes matrix trace. The phrase “with high probability” indicates an event whose failure rate is exponentially small. We assume that the training data samples $(x, y)$ obey a generative model (2) written as:

$$y = \sum_{j=1}^{r} \alpha_j^* \sigma (\langle w_j^*, x \rangle) = x^T L_* x + e'$$  \hspace{1cm} (3)$$

where $L_* \in \mathbb{R}^{p \times p}$ is the “ground-truth” matrix (with rank equal to $r$), and $e' \in \mathbb{R}$ is additive noise. Define $A : \mathbb{R}^{p \times p} \to \mathbb{R}^m$ such that:

$$A(L_*) = [x_1^T L_* x_1, x_2^T L_* x_2, \ldots, x_m^T L_* x_m]^T,$$

and each $x_i \sim_i \mathcal{N}(0, I)$ is a normal random vector in $\mathbb{R}^p$ for $i = 1, \ldots, m$. The adjoint operator of $A$ is defined as $A^*(y) = \sum_{i=1}^{m} y_i x_i^T$. Also, noise vector is shown by $e \in \mathbb{R}^m$ throughout the paper (for the purpose of analysis) we assume that $e$ is zero-mean,
subgaussian with i.i.d entries, and independent of $x_i$’s. The goal is to learn the rank-$r$ matrix parameter $L^*$ from as few samples as possible.

In our analysis, we require the operators $A$ and $A^*$ to satisfy the following regularity condition with respect to the set of low-rank matrices. We call this the Conditional Unbiased Restricted Isometry Property, abbreviated as CU-RIP($\rho$):

**Definition 1.** Consider fixed rank-$r$ matrices $L_1$ and $L_2$. Then, $A$ is said to satisfy CU-RIP($\rho$) if there exists $0 < \rho < 1$ such that

$$
\|L_1 - L_2 - \frac{1}{2m}A^*A(L_1 - L_2)
- \frac{1}{2m}1^T(A(L_1) - A(L_2))I\|_2 
\leq \rho \|L_1 - L_2\|_2.
$$

Let $U_r$ denote the set of all rank-$r$ matrix subspaces, i.e., subspaces of $\mathbb{R}^{p \times p}$ which are spanned by any $r$ atoms of the form $uv^T$ where $u, v \in \mathbb{R}^p$ are unit $\ell_2$-norm vectors. We use the idea of head and tail approximate projections with respect to $U_r$ first proposed in Hegde et al. (2015), and instantiated in the context of low-rank approximation in Hegde et al. (2016).

**Definition 2** (Approximate tail projection). $\mathcal{T} : \mathbb{R}^{p \times p} \rightarrow U_r$ is an $\varepsilon$-approximate tail projection algorithm if for all $L \in \mathbb{R}^{p \times p}$, $\mathcal{T}$ returns a subspace $W = \mathcal{T}(L)$ that satisfies: $\|L - PL\|_F < (1 + \varepsilon)\|L - L_r\|_F$, where $L_r$ is the optimal rank-$r$ approximation of $L$.

**Definition 3** (Approximate head projection). $\mathcal{H} : \mathbb{R}^{p \times p} \rightarrow U_r$ is an $\varepsilon$-approximate head projection if for all $L \in \mathbb{R}^{p \times p}$, the returned subspace $V = \mathcal{H}(L)$ satisfies: $\|P_L L\|_F \geq (1 - \varepsilon)\|L_r\|_F$, where $L_r$ is the optimal rank-$r$ approximation of $L$.

### 2.2 Algorithms and theoretical results

We now propose methods to estimate $L_*$ given knowledge of $\{x_i, y_i\}_{i=1}^m$. Our first method is somewhat computationally inefficient, but achieves very good sample complexity and serves to illustrate the overall algorithmic approach. Consider the non-convex, constrained risk minimization problem:

$$
\begin{align*}
\min_{L \in \mathbb{R}^{p \times p}} F(L) &= \frac{1}{2m} \sum_{i=1}^m (y_i - x_i^T L x_i)^2 \\
\text{s.t.} \quad \text{rank}(L) &\leq r.
\end{align*}
$$

To solve this problem, we first propose an algorithm that we call Exact Projections for Rank-One Matrix estimation, or EP-ROM, described in pseudocode form in Algorithm 1.

We now analyze this algorithm. First, we provide a theoretical result which establishes statistical and optimization convergence rates of EP-ROM. More precisely, we derive an upper bound on the estimation error (measured using the spectral norm) of recovering $L_*$. Due to space constraints, we defer all the proofs to the appendix.

**Theorem 4** (Linear convergence of EP-ROM). Consider the sequence of iterates $(L_t)$ obtained in EP-ROM. Assume that in each iteration the linear operator $A$ satisfies CU-RIP($\rho$) for some $0 < \rho < \frac{1}{2}$, and EP-ROM outputs a sequence of estimates $L_t$ such that:

$$
\|L_{t+1} - L_*\|_2 \leq \sqrt{q} \|L_t - L_*\|_2
+ \frac{1}{2m}(1^T e + \|A^* e\|_2),
$$

where $0 < q < 1$.

The contraction factor, $q$, in Equation (5) can be arbitrary small if we choose $m$ sufficiently large, and we elaborate it in Theorem (6). The second and third term in (5) represent the statistical error rate. In the next Theorem, we show that these error terms can be suitably bounded. Furthermore, Theorem 4 implies (via induction) that EP-ROM exhibits linear convergence; please see Corollary 7.

**Theorem 5** (Bounding the statistical error). Consider the generative model (3) with zero-mean subgaussian noise $e \in \mathbb{R}^m$ with i.i.d. entries (and independent of the $x_i$’s) such that $\tau = \max_{1 \leq j \leq m} \|e_j\|_{\psi_2}$ (Here,
Algorithm 1 EP-ROM

Inputs: \( y \), number of iterations \( K \), independent data samples \( \{x^t_1, x^t_2, \ldots, x^t_m\} \) for \( t = 1, \ldots, K \), rank \( r \)

Outputs: Estimates \( \hat{L} \)

Initialization: \( L_0 \leftarrow 0 \), \( t \leftarrow 0 \)

Calculate: \( y = \frac{1}{m} \sum_{i=1}^{m} y_i \)

while \( t \leq K \) do

\[
L_{t+1} = \mathcal{P}_r \left( L_t - \frac{1}{2m} \sum_{i=1}^{m} \left( (x^t_i)^T L_t x^t_i - y_i \right) x^t_i (x^t_i)^T - \left( \frac{1}{2m} I^T A(L_t) - \frac{1}{2} \hat{y} I \right) \right)
\]

\( t \leftarrow t + 1 \)

end while

Return: \( \hat{L} = L_K \)

\[ \| \cdot \|_{\psi_2} \text{ denotes the } \psi_2\text{-norm; see Definition 11 in the appendix). Then, with probability at least } 1 - \gamma, \text{ we have:} \]

\[
\frac{1}{m} \left| 1^T e \right| + \left\| \frac{1}{m} A^* e \right\|_2 \leq C'' \sqrt{\frac{p \log^3 p \log(\frac{p}{\gamma})}{m}}. \tag{6}
\]

where \( C'' > 0 \) is constant which depends on \( \tau \).

To establish linear convergence of EP-ROM, we assume that the CU-RIP holds at each iteration. The following theorem certifies this assumption.

**Theorem 6** (Verifying CU-RIP). At any iteration \( t \) of EP-ROM, with probability at least \( 1 - \xi \), CU-RIP(\( \rho \)) is satisfied with parameter \( \rho < \frac{1}{2} \) provided that \( m = \mathcal{O} \left( \frac{1}{\xi^2} \log^2 p \log(\frac{1}{\xi}) \right) \) for some \( \delta > 0 \).

Integrating the above results, together with the assumption of availability of a batch of \( m \) independent samples in each iteration, we obtain the following corollary formally establishing linear convergence. We acknowledge that this assumption of “fresh samples” is somewhat unrealistic and is an artifact of our proof techniques; nonetheless, it is a standard mechanism for proofs for non-convex low-rank matrix estimation (Hardt, 2014; Zhong et al., 2016).

**Corollary 7.** After \( K \) iterations, with high probability the output of EP-ROM satisfies:

\[
\| L_K - L_* \|_2 \leq q^K \| L_* \|_2 + \frac{C''}{1-q} \sqrt{\frac{p \log^3 p}{m}}. \tag{7}
\]

where \( C'' \) is given in (6). Thus, under all the assumptions in theorem 4, to achieve \( \epsilon \)-accuracy for estimation of \( L_* \) in terms of the spectral norm, EP-ROM needs \( K = \mathcal{O}(\log(\frac{\| L_* \|_2}{\| L_* - L^* \|_2})) \) iterations. Based on Theorems 5, 6, and Corollary 7, the sample complexity of EP-ROM scales as \( m = \mathcal{O} \left( p^3 \log^4 p \log(\frac{1}{\epsilon}) \right) \).

While EP-ROM exhibits linear convergence, the per-iteration complexity is still high since it requires projection onto the space of rank-\( r \) matrices, which necessitates the application of SVD. In the absence of any spectral assumptions on the input to the SVD, the per-iteration running time of EP-ROM can be cubic, which can be prohibitive. Overall, we obtain a running time of \( \mathcal{O}(p^3 r^2) \) in order to achieve \( \epsilon \)-accuracy (please see Section 5.3 in the appendix for a longer discussion).

To reduce the running time, one can instead replace a standard SVD routine with approximation heuristics such as Lanczos iterations (Lanczos, 1950); however, these may not result in algorithms with provable convergence guarantees. Instead, following Hegde et al. (2016), we can use a pair of inaccurate rank-\( r \) projections (in particular, tail-and head-approximate projection operators). Based on this idea, we propose our second algorithm that we call Approximate Projection for Rank One Matrix estimation, or AP-ROM. We display the pseudocode of AP-ROM in Algorithm 2.

The specific choice of approximate SVD algorithms that simulate the operators \( \mathcal{T}(\cdot) \) and \( \mathcal{H}(\cdot) \) is flexible. We note that tail-approximate projections have been widely studied in the numerical linear algebra literature (Clarkson & Woodruff, 2013; Mahoney & Drineas, 2009; Rokhlin et al., 2009); however, head-approximation projection methods are less well-known. In our method, we use the randomized Block Krylov SVD (BK-SVD) method proposed by Musco & Musco (2015), which has been shown to satisfy both types of approximation guarantees (Hegde et al., 2016). One can alternatively use LazySVD, recently proposed by Allen-Zhu & Li (2016), which also satisfies both guarantees. The nice feature of these methods is that their running time is independent of the spectral gap of the matrix. We leverage this property to show asymptotic improvements over other fast SVD methods (such as the power method).

We briefly discuss the BK-SVD algorithm. In particular, BK-SVD takes an input matrix with size \( p \times p \) with rank \( r \) and returns a \( r \)-dimensional subspace which approximates the top right \( r \) singular vectors of the input. Mathematically, if \( A \in \mathbb{R}^{p \times p} \) is the input, \( A_r \) is the best rank-\( r \) approximation to it, and \( Z \) is a basis matrix that spans the subspace returned by BK-SVD, then the projection of \( A \) into \( Z \), \( B = ZZ^T A \) satisfies
Hence, we require a factor.

Corollary 9.

The output of AP-ROM satisfies the fore. Overall, we have the following result:

\[ \|A - B\|_F \leq (1 + \varepsilon)\|A - A_r\|_F, \]

\[ \|u_i^T A A^T u_i - z_i A A^T z_i\| \leq \varepsilon \sigma_{r+1}^2, \]

where \( \varepsilon > 0 \) is defined as the tail and head projection approximate constant, and \( u_i \) denotes the \( i^{th} \) right eigenvector of \( A \). In Appendix-B of Hegde et al. (2016), it has been shown that the per-vector guarantee can be used to prove the approximate head projection property, i.e., \( \|B\|_F \geq (1 - \varepsilon)\|A_r\|_F \).

We now establish that AP-ROM also exhibits linear convergence, while obeying similar statistical properties as EP-ROM. We have the following results:

**Theorem 8** (Convergence of AP-ROM). Consider the sequence of iterates \( (L_t) \) obtained in AP-ROM. Assume that in each iteration \( t \), \( A \) satisfies CU-RIP(\( \rho' \)) for some \( 0 < \rho' < 1 \), then AP-ROM outputs a sequence of estimates \( L_t \) such that:

\[
\|L_{t+1} - L_*\|_F \leq q'_1 \|L_t - L_*\|_F + q'_2 \left( \|T\varepsilon\| + \|A^*\|_2 \right),
\]

where \( q'_1 = \left( 2 + \varepsilon \right) \|A_r\|_F + \sqrt{1 - \varepsilon^2} \), \( q'_2 = \frac{\sqrt{7}}{2m} \left( 2 - \varepsilon + \frac{2(2 - \varepsilon)}{\sqrt{1 - \varepsilon^2}} \right) \), and \( \phi = (1 - \varepsilon)(1 - \rho') - \rho' \).

Similar to Theorem 6, we can show that CU-RIP is satisfied in each iteration of AP-ROM with probability at least \( 1 - \xi \), provided that \( m = \mathcal{O}\left( \frac{\xi}{\varepsilon^2 p^3 \log^3(p)} \right) \).

Hence, we require a factor-r increase compared to before. Overall, we have the following result:

**Corollary 9.** The output of AP-ROM satisfies the following after \( K \) iterations with high probability:

\[
\|L_K - L_*\|_F \leq (q'_1)^K \|L_*\|_F + \frac{C' q'_2}{1 - q'_1} \sqrt{p^3 m \log \left( \frac{p^3}{\xi} \right)}.
\]

where \( q'_1 \) and \( q'_2 \) have been defined in Theorem 8.

Hence, under the assumptions in Theorem 8, in order to achieve \( \varepsilon \)-accuracy in the estimation of \( L_* \) in terms of Frobenius norm, AP-ROM requires \( K = \mathcal{O}(\log(n^2/\varepsilon^2)) \) iterations. From Theorem 8 and Corollary 9, we observe that the sample-complexity of AP-ROM (i.e., the number of samples \( m \) to achieve a given accuracy) slightly increases as \( m = \mathcal{O}(pr^3 \log^3(p)) \).

### 2.3 Improving running time

The above analysis of AP-ROM shows that instead of using exact rank-\( r \) projections (as in EP-ROM), one can use instead tail and head approximate projection which is implemented by the BK-SVD method of Musco & Musco (2015). The running time for this method is given by \( \mathcal{O}(p^4/r^2) \) if \( r \ll p \). While the running time of the projection step is gap-independent, the calculation of the gradient (i.e., the input to the head projection method \( \mathcal{H} \)) is itself the major bottleneck. In essence, this is related to the calculation of the adjoint operator, \( A^*(d) = \sum_{i=1}^m d(i)x_i x_i^T \), which requires \( \mathcal{O}(p^2) \) operations for each sample. Coupled with the sample-complexity of \( m = \mathcal{O}(pr^3) \), this means that the running time per-iteration scaled as \( \mathcal{O}(p^3 r^3) \), which overshadows any gains achieved during the projection step (please see Section 5.3 in the appendix).

To address this challenge, we propose a modified version of BK-SVD for head approximate projection which uses the special rank-one structures involved in the calculation of the gradients. We call this method Modified BK-SVD, or MBK-SVD. The basic idea is to implicitly evaluate each Krylov-subspace iteration within BK-SVD, and avoid any explicit calculation of the adjoint operator \( A^* \) applied to the current estimate. Due to space constraints, the pseudocode as well as the running time analysis of MBK-SVD is deferred to the appendix. We have:

**Theorem 10.** AP-ROM (with modified BK-SVD) runs in time \( K = \mathcal{O}(p^2 r^4 \log^2(1/\xi) \text{polylog}(p)) \).

### 3 Prior art

Due to space constraints, we only provide here a brief (and incomplete) review of related work, and describe
how our method differs from earlier techniques.

Problems involving low-rank matrix estimation have received significant attention from the machine learning community over the last few years; see Davenport & Romberg (2016) for a recent survey. In early works for matrix estimation, the observation operator $A$ is assumed to be parametrized by $m$ independent full-rank $p \times p$ matrices that satisfy certain restricted isometry conditions (Recht et al., 2010; Liu, 2011). In this setup, it has been established that $m = \mathcal{O}(pr)$ observations are sufficient to recover an unknown rank-$r$ matrix $L_*$ in (3) (Candes & Plan, 2011), and this scaling of sample complexity is statistically optimal.

In the context of provable methods for learning neural networks, two-layer networks have received special attention. For instance, Livni et al. (2014) has considered a two-layer network with quadratic activation function (identical to the model proposed above), and proposed a greedy, improper learning algorithm: in each iteration, the algorithms adds one hidden neuron to the network until the risk falls below a threshold. While this algorithm is guaranteed to converge, its convergence rate is sublinear.

Recently, in Zhong et al. (2016), the authors have proposed a linearly convergent algorithm for learning two-layer networks for several classes of activation functions. They also derived an upper bound on the sample complexity of network learning which is linear in $p$, and depends polynomially on $r$ and other spectral properties of the ground-truth (planted) weights. However, their theory does not provide convergence guarantees for quadratic functions; this paper closes this gap. Note that our focus here is not the estimation of the weights $\{a_j, w_j\}$ themselves, but rather, any network that gives the same input-relationship. As a result, our guarantees are stated in terms of the low-rank matrix $L_*$.

Other works have also studied similar two-layer setups, including Janzamin et al. (2015); Tian (2016); Soltanolkotabi et al. (2017); Li & Yuan (2017). In contrast with these results, our framework does not assume the over-parameterized setting where the number of hidden neurons $r$ is greater than $p$. In addition, we explicitly derive a sample complexity that is linear in $p$, as well as demonstrate linear time convergence. Also, observe that if we let $L_*$ to be rank-1, then Problem (2) is known as generalized phase retrieval for which several excellent algorithms are known (Candes et al., 2013, 2015; Netrapalli et al., 2013). However, our problem is more challenging as it allows $L_*$ to have arbitrary rank-$r$.

We now briefly contrast our method with other algorithmic techniques for low-rank matrix estimation. Broadly, two classes of such techniques exist. The first class of matrix estimation techniques can be categorized as approaches based on convex relaxation (Chen et al., 2015; Cai & Zhang, 2015; Kueng et al., 2017; Candes et al., 2013). For instance, the authors in Chen et al. (2015); Cai & Zhang (2015) demonstrate that the observation operator $A$ satisfies a specialized mixed-norm isometry condition called the RIP-$\ell_2/\ell_1$. Further, they show that the sample complexity of matrix estimation using rank-one projections matches the optimal rate $\mathcal{O}(pr)$. However, these methods advocate using either semidefinite programming (SDP) or proximal sub-gradient algorithms (Boyd & Vandenberghe, 2004; Goldstein et al., 2014, 2015), both of which are too slow for very high-dimensional problems.

The second class of techniques can be categorized as non-convex approaches, which are all based on a factorization-based approach initially advocated by Burer & Monteiro (2003). Here, the underlying low-rank matrix variable is factorized as $L_*=UV^T$, where $U,V \in \mathbb{R}^{p \times r}$ (Zheng & Lafferty, 2015; Tu et al., 2016). In the Altmin-LRROM method proposed by Zhong et al. (2015), $U$ and $V$ are updated in alternative fashion. However, the setup in Zhong et al. (2015) is diff-
ferent from this paper, as it uses an asymmetric observation model, in which observation $y_i$ is given by $y_i = x_i^T L z_i$, with $x_i$ and $z_i$ being independent random vectors. Our goal is to analyze the more challenging case where the observation operator $A$ is symmetric and defined according (3). In a subsequent work (called the generalized factorization machine) by Lin et al. (2017), $U$ and $V$ are updated based on the construction of certain sequences of moment estimators.

Both the approaches of (Zhong et al., 2015) and (Lin et al., 2017) require a spectral initialization which involves running a rank-$r$ SVD on a given $p \times p$ matrix, and therefore the running time heavily depends on the condition number (i.e., the ratio of the maximum and the minimum nonzero singular values) of $L_*$. To our knowledge, only three works in the matrix estimation literature require no full SVDs (Bhojanapalli et al., 2016; Hegde et al., 2016; Ge et al., 2016). However, both Bhojanapalli et al. (2016) and Hegde et al. (2016) assume that the restricted isometry property is satisfied, which is not applicable in our setting. Moreover, Ge et al. (2016) makes stringent assumptions on the condition number, as well as the coherence, of the unknown matrix.

Finally, we mention that a matrix estimation scheme using approximate SVDs (based on Frank-Wolfe type greedy approximation) has been proposed for learning polynomial neural networks (Shalev-Shwartz et al., 2011; Livni et al., 2014). Moreover, this approach has been shown to compare favorably to typical neural network learning methods (such as stochastic gradient descent). However, the rate of convergence is sub-linear, and they provide no sample-complexity guarantees. Indeed, the main motivating factor of our paper was to accelerate the running time of such greedy approximation techniques. We complete this line of work by providing (a) rigorous statistical analysis that precisely establishes upper bounds on the number of samples required for learning such networks, and (b) an algorithm that provably exhibits linear convergence, as well as nearly-linear per iteration running time.

4 Experimental results and discussion

We illustrate some experiments to support our proposed algorithms. We compare EP-ROM and AP-ROM with convex (nuclear norm) minimization as well as the gFM algorithm of Lin & Ye (2016). To solve the nuclear norm minimization, we use FASTA (Goldstein et al., 2014, 2015) which efficiently implements an accelerated sub-gradient method. For AP-ROM, we consider our proposed modified BK-SVD method (MBK-SVD). In addition, SVD and SVDS denote the projection step being used in EP-ROM. In all the experiments, we generate a low-rank matrix, $L_* = UU^T$, such that $U \in \mathbb{R}^{p \times r}$ with $r = 5$ where the entries of $U$ is randomly chosen according to the standard normal distribution.

Figures 2(a) and 2(b) show the phase transition of successful estimation as well as the evolution of the objective function, $\frac{1}{2} \| y - A(L_* \|_2^2$ versus the iteration count $t$ for five algorithms. In figure 2(a), we have used 50 Monte Carlo trials and the phase transition plot is generated based on the empirical probability of success; here, success is when the relative error between $\hat{L}$ (the estimate of $L_*$) and the ground truth $L_*$ (measured in terms of spectral norm) is less than 0.05. For solving convex nuclear norm minimization using FASTA, we set the Lagrangian parameter, $\mu$ i.e., $\mu \| L \|_1 + \frac{1}{2} \| y - AL \|_2^2$ via a grid search. In Figure 2(a), there is no additive noise. As we can see in this Figure, the phase transition for the convex method is slightly better than those for non-convex algorithms, which is consistent with known theoretical results. However, the convex method is improper, i.e., the rank of $\hat{L}$ is much higher than the target rank. In Figure 2(b) we consider an additive standard normal noise with standard deviation equal to 0.1, and average over 10 Monte Carlo trials. As illustrated in this plot, all non-convex algorithm have much better performance in decreasing the objective function compared to convex method.

Finally, in Figure 2(c), we compare the algorithms in the high-dimensional regime where $p = 1000$, $m = 75000$, and $r = 5$ in terms of running time. We let all the algorithms run 15 iterations, and then compute the CPU time in seconds for each of them. The y-axis denotes the logarithm of relative error in spectral norm and we report averages over 10 Monte Carlo trials. As we can see, convex methods are the slowest (as expected); the non-convex methods are comparable to each other, while MBK-SVD is the fastest. This plot verifies that our modified head approximate projection routine is faster than other non-convex methods, which makes it a promising approach for high-dimensional matrix estimation applications.

Discussion. It seems plausible that the matrix-based techniques of this paper can be extended to learn networks with similar polynomial-like activation functions (such as the squared ReLU). Moreover, similar algorithms can be plausibly used to train multi-layer networks using a greedy (layer-by-layer) learning strategy. Finally, it will be interesting to integrate our methods with practical approaches such as stochastic gradient descent (SGD).

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References


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Thus, we have:

**Proof of Theorem 8.** First, we note that by our assumption on $C$

Furthermore, by definition of approximate tail projection, we obtain the claimed result.

**Proof of Theorem 4.** Here we show that the error in the estimate of $L_*$ decreases in one iteration. Define $b$ as follows:

Thus, we have:

Proof of Corollary 7. First, we note that by our assumption on $\eta$ in Theorem 4, $q_1 < 1$. Since EP-ROM uses fresh samples in each iteration, $L_t - L_*$ is independent of the sensing vectors, $x_s$'s for all $t$. On the other hand, from Theorem 6, the CU-RIP holds with probability $1 - \xi$. As a result, by a union bound over the $K$ iterations of the algorithm, the CU-RIP holds after $K$ iterations with probability at least $1 - K\xi$. By recursively applying inequality (5) (with zero initialization) and applying Theorem 5, we obtain the claimed result.

Proof of Theorem 8. Assume that $Y \in \mathcal{M}(\mathbb{U}_{2r})$ such that $L_t - L_* \in Y$ and $V := V_t = \mathcal{H}(\mathcal{A}^*(\mathcal{A}(L_t) - y) - Tr(L_t - \bar{y})I)$. Also, define

Furthermore, by definition of approximate tail projection, $L_t \in \mathcal{M}(\mathbb{U}_r)$. Now, we have:

Above, $a_1$ holds since $L_{t+1}$ is generated by projecting onto the set of matrices with rank $r$, and by definition of $J$, $L_{t+1}$ also has the minimum Euclidean distance to $b$ over all matrices with rank $r$: $a_2$ holds by the definition of $y$ from (3) and the triangle inequality; finally, $a_3$ holds by the CU-RIP assumption in the theorem. By Letting $0 < q = 2\rho < 1$, the proof is completed.

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where $a_1$ is implied by the triangle inequality and the definition of approximate tail projection, and inequality $a_2$ holds by the definition of approximate head projection. Next, we have:

$$\norm{L_{t+1} - L_*}_F \leq (2 + \varepsilon) \norm{\mathcal{P}_V (L_t - L_*) + \mathcal{P}_{V^\perp} (L_t - L_*) - \mathcal{P}_V \left( \frac{1}{2m} A^*(A(L_t) - y) - \frac{1}{2m} 1^T A(L_t) - \frac{1}{2} \bar{y} I \right)}_F$$

$$\leq (2 + \varepsilon) \norm{\mathcal{P}_V (L_t - L_*) - \mathcal{P}_V \left( \frac{1}{2m} A^* A(L_t - L_*) - \frac{1}{2m} 1^T A(L_t) - \frac{1}{2} \bar{y} I \right)}_F$$

$$+ (2 + \varepsilon) \norm{\mathcal{P}_{V^\perp} (L_t - L_*)}_F + \frac{2 + \varepsilon}{2m} \norm{\mathcal{P}_V A^* e}_F$$

$$\leq (2 + \varepsilon) \norm{\mathcal{P}_{V^\perp + Y} \left( L_t - L_* - \frac{1}{2m} A^* A(L_t - L_*) - \frac{1}{2m} 1^T A(L_t - L_*) I \right)}_F$$

$$+ (2 + \varepsilon) \norm{\mathcal{P}_{V^\perp} (L_t - L_*)}_F + \frac{2 + \varepsilon}{2m} \left( |1^T e| + \norm{\mathcal{P}_V A^* e}_F \right),$$

where $a_3$ follows by decomposing the residual $L_t - L_*$ on the two subspaces $V$ and $V^\perp$, and $a_4$ is due to the triangle inequality, the fact that $L_t - L_* \in Y$, and $V \subseteq V + Y$.

Now, we need to bound the three terms in (11). The third and fourth terms can be bounded by using Theorem 5 which we will use in Corollary 9. For the first term, we have:

$$(2 + \varepsilon) \norm{\mathcal{P}_{V^\perp + Y} \left( L_t - L_* - \frac{1}{2m} A^* A(L_t - L_*) - \frac{1}{2m} 1^T A(L_t - L_*) I \right)}_F$$

above, $a_1$ holds by the properties of the Frobenius and spectral norm, and $a_2$ is due to the CU-RIP assumption in the theorem similar to (10). To bound the second term in (11), $(2 + \varepsilon) \norm{\mathcal{P}_{V^\perp} (L_t - L_*)}_F$, we give upper and lower bounds for $\norm{\mathcal{P}_V \left( \frac{1}{2m} A^* (A(L_t) - y) - \frac{1}{2m} 1^T A(L_t) - \bar{y} I \right)}_F$ as follows:

$$\norm{\mathcal{P}_V \left( \frac{1}{2m} A^* (A(L_t) - y) - \frac{1}{2m} 1^T A(L_t) - \bar{y} I \right)}_F$$

$$\leq (1 - \varepsilon) \norm{\mathcal{P}_V \left( \frac{1}{2m} A^* (A(L_t) - y) - \frac{1}{2m} 1^T A(L_t) - \bar{y} I \right)}_F$$

$$\leq (1 - \varepsilon) \norm{\mathcal{P}_V \left( \frac{1}{2m} A^* A(L_t - L_*) - \frac{1}{2m} 1^T A(L_t - L_*) I \right)}_F$$

$$- \frac{1 - \varepsilon}{2m} |1^T e| - \frac{1 - \varepsilon}{2m} \norm{\mathcal{P}_V A^* e}_F$$

$$\geq (1 - \varepsilon)(1 - \rho') \norm{L_t - L_*}_F - \frac{1 - \varepsilon}{2m} \left( |1^T e| + \norm{\mathcal{P}_V A^* e}_F \right),$$

above, $a_3$ holds by the definition of approximate head projection, $a_2$ is followed by triangle inequality, $a_3$ is due to Corollary 16, and finally $a_4$ holds due to the fact that rank$(L_t - L_*) \leq 2r$. For the upper bound, we have:

$$\norm{\mathcal{P}_V \left( \frac{1}{2m} A^* (A(L_t) - y) - \frac{1}{2m} 1^T A(L_t) - \bar{y} I \right)}_F$$

$$\leq \norm{\mathcal{P}_{V^\perp + Y} \left( \frac{1}{2m} A^* A(L_t - L_*) - \frac{1}{2m} 1^T A(L_t - L_*) I \right) - \mathcal{P}_{V^\perp + Y} (L_t - L_*)}_F$$

$$+ \norm{\mathcal{P}_V (L_t - L_*)}_F + \frac{1}{2m} \left( |1^T e| + \norm{\mathcal{P}_V A^* e}_F \right)$$

$$\leq \norm{L_t - L_* - \frac{1}{2m} A^* (A(L_t) - y) + \frac{1}{2m} 1^T A(L_t - L_*) I}_F + \norm{\mathcal{P}_V (L_t - L_*)}_F + \frac{1}{2m} \left( |1^T e| + \norm{\mathcal{P}_V A^* e}_F \right)$$

$$\leq \rho' \norm{L_t - L_*}_F + \norm{\mathcal{P}_V (L_t - L_*)}_F + \frac{1}{2m} \left( |1^T e| + \norm{\mathcal{P}_V A^* e}_F \right),$$

(14)
above, \( a_1 \) holds by triangle inequality and the fact that projection onto the extended subspace \( V + Y \) \((V \subseteq V + Y)\) does not decrease the Frobenius norm, \( a_2 \) is due to the inequality \( \|AB\|_F \leq \|A\|_2 \|B\|_F \), and finally \( a_3 \) is followed by CU-RIP assumption and the fact that \( \text{rank}(L_t - L_s) \leq 2r \). Putting together (13) and (14), we obtain:

\[
\left\| P_V (L_t - L_s) \right\|_F \geq \left( (1 - \varepsilon)(1 - \rho') - \rho' \right) \left\| L_t - L_s \right\|_F - \frac{2 - \varepsilon}{2m} \left( 1^T e + \left\| P_V A^* e \right\|_F \right). \tag{15}
\]

By the Pythagoras theorem, we know \( \left\| P_V (L_t - L_s) \right\|_F^2 + \left\| P_{V^\perp} (L_t - L_s) \right\|_F^2 = \left\| L_t - L_s \right\|_F^2 \), and hence we can bound the second term in (11). To use this fact, we apply (14) in Hegde et al. (2016) which results:

\[
(2 + \varepsilon) \left\| P_{V^\perp} (L_t - L_s) \right\|_F \leq (2 + \varepsilon) \sqrt{1 - \phi^2} \left\| L_t - L_s \right\|_F + \frac{\phi(2 - \varepsilon)(2 + \varepsilon)}{2m \sqrt{1 - \phi^2}} \left( 1^T e + \left\| P_V A^* e \right\|_F \right), \tag{16}
\]

where \( \phi = (1 - \varepsilon)(1 - \rho') - \rho' \). Putting all the bounds in (12), and (16) altogether, we obtain:

\[
\left\| L_{t+1} - L_s \right\|_F \leq \left( (2 + \varepsilon)\rho' + (2 + \varepsilon)\sqrt{1 - \phi^2} \right) \left\| L_t - L_s \right\|_F + \frac{\sqrt{t}}{2m} \left( 2 - \varepsilon + \frac{\phi(2 - \varepsilon)(2 + \varepsilon)}{\sqrt{1 - \phi^2}} \right) \left( 1^T e + \left\| A^* e \right\|_2 \right)
\]

\[
= q_1' \left\| L_t - L_s \right\|_F + q_2' \left( 1^T e + \left\| A^* e \right\|_2 \right). \tag{17}
\]

We choose \( q_1' = (2 + \varepsilon)(\rho' + \sqrt{1 - \phi^2}) \), and \( q_2' = \frac{\sqrt{t}}{2m} \left( 2 - \varepsilon + \frac{\phi(2 - \varepsilon)(2 + \varepsilon)}{\sqrt{1 - \phi^2}} \right) \). Now in order to have convergence, we have to make sure that \( 0 < \phi < 1 \) and \( q_1' < 1 \). These conditions are achieved if we let choose \( m \) sufficiently large such that \( \rho' < \frac{1}{1 + \varepsilon} - \sqrt{1 - \phi^2} \). The completes the proof.

\[\square\]

**Proof of Corollary 9.** The proof is similar to Corollary 7, and follows by using CU-RIP over \( K \) iterations which is guaranteed to be held by using fresh samples in each iteration. Finally, by using induction, zero initialization, and Theorem 5, we obtain the claimed result in the corollary. \[\square\]

### 5.1 Supporting lemmas and theorems

For proving the lemmas in Section 5.2, we include some definitions and well-known Bernstein type inequalities for random variables and matrices. We restate these inequalities for completeness. Please see Vershynin (2010); Tropp (2015) for more details.

**Definition 11.** (Subgaussian and Subexponential random variables.) A random variable \( X \) is called subgaussian if it satisfies the following:

\[
\mathbb{E} \exp \left( \frac{cX^2}{\|X\|_{\psi_2}^2} \right) \leq 2,
\]

where \( \|X\|_{\psi_2} \) denotes the \( \psi_2 \)-norm which is defined as follows:

\[
\|X\|_{\psi_2} = \sup_{p \geq 1} \frac{1}{\sqrt{p}} \left( \mathbb{E}|X|^p \right)^{\frac{1}{p}}.
\]

Furthermore, a random variable \( X \) is subexponential if it satisfies the following relation:

\[
\mathbb{E} \exp \left( \frac{cX}{\|X\|_{\psi_1}} \right) \leq 2,
\]

where \( \|X\|_{\psi_1} \) denotes the \( \psi_1 \)-norm, defined as follows:

\[
\|X\|_{\psi_1} = \sup_{p \geq 1} \frac{1}{p} \left( \mathbb{E}|X|^p \right)^{\frac{1}{p}}.
\]

In the above expressions, \( c > 0 \) is an absolute constant.
We note that the product of two standard normal random variables which is a \( \chi^2 \) random variable satisfies the subexponential random variable definition with \( \psi_1 \)-norm equals to 2.

**Lemma 12.** (Bernstein-type inequality for random variables). Let \( X_1, X_2, \ldots, X_n \) be independent sub-exponential random variables with zero-mean. Also, assume that \( K = \max_i \|X_i\|_{\psi_1} \). Then, for any vector \( a \in \mathbb{R}^n \) and every \( t \geq 0 \), we have:

\[
P(\sum_{i} a_i X_i \geq t) \leq 2 \exp \left( -c \min \left\{ \frac{t^2}{K^2 \|a\|_2^2}, \frac{t}{K \|a\|_\infty} \right\} \right),
\]

where \( c > 0 \) is an absolute constant.

**Lemma 13.** (Bernstein-type inequality for symmetric random matrices). Consider a sequence of symmetric and random independent identical distributed matrices \( \{S_i\}_{i=1}^m \) with dimension \( p \times p \). Also, assume that \( \|S_i - E S_i\|_2 \leq R \) for \( i = 1, \ldots, m \). Then for all \( t \geq 0 \),

\[
P\left( \left\| \frac{1}{m} \sum_{i=1}^m S_i - E S_i \right\|_2 \geq t \right) \leq 2p \exp \left( \frac{-mt^2}{\sigma^2} \right),
\]

where \( \sigma = \|E(S-S)\|_2 \) and \( S \) is a independent copy of \( S_i \)'s.

**5.2 Verification of CU-RIP(\( \rho \))**

Before verifying CU-RIP, we need the following lemmas. In the first lemma, we show that \( \bar{y} = \frac{1}{m} \sum_{i=1}^m y_i \) is concentrated around its mean with high probability.

**Lemma 14 (Concentration of \( \bar{y} \)).** Let \( A : \mathbb{R}^{p \times p} \rightarrow \mathbb{R}^m \) be a linear operator defined as (3) and \( L \in \mathbb{R}^{p \times p} \) be some symmetric matrix. Then with probability at least \( 1 - \xi_1 \), we have for some constant \( C > 0 \):

\[
|\frac{1}{m} 1^T A(L) - Tr(L)| \leq C \sqrt{\frac{1}{m} \log \left( \frac{p}{\xi_1} \right) \|L\|_2}.
\]

**Proof.** In all the following expressions, \( \xi_1 > 0 \) for \( l = 1, \ldots, 4 \) are absolute constants. We start by noting that:

\[
E A(L) = E Tr(x_i x_i^T L) = Tr(L)
\]

where we have used the fact that \( x_i \sim \mathcal{N}(0, I) \). We have for all \( t > 0 \):

\[
P \left( |\frac{1}{m} 1^T A(L) - Tr(L)| \geq t \right) = P \left( \left| \frac{1}{m} \sum_{i=1}^m (x_i x_i^T - L) - Tr(L) \right| \geq t \right)
\]

\[
= P \left( \left| \frac{1}{m} \sum_{i=1}^m \sum_{u,v} (x_i^u x_i^v L_{uv}) - Tr(L) \right| \geq t \right)
\]

\[
= P \left( \sum_u \sum_{i=1}^m |(x_i^u)^2 L_{uu} - L_{uu}| + \sum_{u \neq v} \sum_{i=1}^m (x_i^u x_i^v L_{uv}) \geq t \right).
\]

Now we bound two probabilities. First, \( \forall t_1 \geq 0 \):

\[
P \left( \sum_u \sum_{i=1}^m |(x_i^u)^2 L_{uu} - L_{uu}| \geq t_1 \right) \leq p \exp \left( -c_1 \frac{mt_1^2}{\|L\|_2^2} \right),
\]

where \( c_1 \) is due to the union bound over \( p \) diagonal variables and by the fact that \( (x_i^u)^2 \) is a \( \chi^2 \) random variable with mean 1 and \( \|x_i\|_{\psi_1} = 2 \); as a result, we can use the scalar version of Bernstein inequality in (12). Now by choosing \( t_1 \geq c_2 \|L\|_2 \sqrt{\frac{\log \left( \frac{p}{\xi_1} \right)}{m}} \), with probability at least \( 1 - \xi_1' \), we have:

\[
\left| \sum_u \sum_{i=1}^m |(x_i^u)^2 L_{uu} - L_{uu}| \right| \leq \sqrt{\frac{c_2}{m} \log \left( \frac{p}{\xi_1} \right) \|L\|_2}.
\]

(20)
Second, let $k = \max_{u \neq v} (L^{uv})^2$. Thus, $\forall \tau_2 \geq 0$,
\[
\Pr \left( \left| \sum_{u \neq v} \frac{1}{m} \sum_{i=1}^{m} (x_i^u x_i^v) L^{uv} \right| \geq \tau_2 \right)^{a_2} \leq p^2 \exp \left( -c_2 \frac{m \tau_2^2}{k^2} \right),
\]
where $a_2$ holds by a union bound over $p^2 - p$ off-diagonal variables, and the fact that $x_i^u x_i^v$ is a zero mean subexponential random variable. Hence, we can again use the scalar version of Bernstein inequality in (12). By choosing $\tau_2 \geq \sqrt{\frac{2 \log(\frac{p}{\xi_1})}{m}}$, with probability at least $1 - \xi_1''$, we have:
\[
\left| \sum_{u \neq v} \frac{1}{m} \sum_{i=1}^{m} (x_i^u x_i^v L^{uv}) \right| \leq \sqrt{\frac{c_2}{m} \log \left( \frac{p}{\xi_1'} \right)}.
\] (21)
Now from (19), (20), and (21) and by choosing $t = t_1 + t_2$ with probability at least $1 - \xi_1$ where $\xi_1 = \xi_1' + \xi_1''$, we obtain:
\[
\Pr \left( \left| \frac{1}{m} 1^T A(L) - Tr(L) \right| \geq t \right) \leq \sqrt{\frac{c_4}{m} \log \left( \frac{p}{\xi_1''} \right)} \|L\|_2.
\]
which proves the stated claim.

In the next lemma, we show that $\nabla F(M) = \frac{1}{m} A^* A(M)$ is concentrated around its mean (in terms of spectral norm) with high probability.

**Lemma 15** (Concentration of $\frac{1}{m} A^* A(M)$). Let $M \in \mathbb{R}^{p \times p}$ be a fixed matrix with rank $r$ and let $S_i = x_i x_i^T (M) x_i x_i^T$ for $i = 1, \ldots, m$. Consider the linear operator $A$ in model (3) independent of $M$. Then with probability at least $1 - \xi_2$, we have:
\[
\left\| \frac{1}{m} \sum_{i=1}^{m} S_i - \mathbb{E} S_i \right\|_2 \leq C' \sqrt{\frac{pr^2 \log^3 p}{m} \log \left( \frac{p}{\xi_2''} \right)} \|M\|_2.
\] (22)
where $C'' > 0$ is a constant.

**Proof.** In all the following expressions, $C_l > 0$ for $l = 1, \ldots, 11$ are absolute constants. First we note that by some calculations, one can show that
\[
\mathbb{E} \left( \frac{1}{m} A^* A(M) \right) = \mathbb{E} S_i = 2(M) + Tr(M) I.
\]
Our technique to establish the concentration of $A^* A(L_i - L_*)$ is based on the matrix Bernstein inequality. As stated in lemma (13), there should be a spectral bound on the summands, $S_i = x_i x_i^T (M) x_i x_i^T$ for $i = 1, \ldots, m$. Since the entries of $a_i$ are Gaussian, the spectral norm is not absolutely bounded; hence, we cannot directly use the matrix Bernstein inequality. Inspired by Zhong et al. (2015), we will use a truncation trick to make sure that the spectral norm of summands are bounded. Define the random variable $\bar{x}_i^{(j)}$ as follows:
\[
\bar{x}_i^{(j)} = \begin{cases} x_i^{(j)}, & |x_i^{(j)}| \leq C_1 \sqrt{\log mp} \\ 0, & \text{otherwise}, \end{cases}
\] (23)
where $x_i^{(j)}$ is the $j^{th}$ entry of the random vector $x_i$. By this definition, we immediately have the following properties:

- $\Pr \left( x_i^{(j)} = \bar{x}_i^{(j)} \right) \geq 1 - \frac{1}{(mp)^{c/2}}$,
- $\mathbb{E} \left( \bar{x}_i^{(j)} \bar{x}_i^{(k)} \right) = 0$, for $j \neq k$,
- $\mathbb{E} \bar{x}_i^{(j)} = 0$ for $j = 1, \ldots, p$, 

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\[ \mathbb{E}\left(\tilde{x}_i^{(j)}\right)^2 \leq \mathbb{E}\left(x_i^{(j)}\right)^2 = 1, \quad \text{for } j = 1, \ldots, p, \]

Let \( \tilde{S}_i = \tilde{x}_i \tilde{x}_i^T M \tilde{x}_i \tilde{x}_i^T \) for \( i = 1, \ldots, m \). We need to bound parameters \( R \) and \( \sigma \) in the matrix Bernstein inequality. Denote the SVD of \( M \) by \( M = U_M \Sigma V_M^T \). Since \( x_i \) is a normal random vector, it is rotationally invariant. As a result, w.l.o.g., we can assume that \( \tilde{U}_M = [e_1, e_2, \ldots, e_r] \) and \( \tilde{V}_M = [e_1, e_2, \ldots, e_r] \) as long as the random vector \( x_i \) is independent of \( M \). Here, \( e_j \) denotes the \( j^{th} \) canonical basis vector in \( \mathbb{R}^p \). To make sure this happens, we use \( m \) fresh samples of \( x_i \)'s in each iteration of the algorithm.

Now, we have for each \( i \):

\[
\|\tilde{x}_i \tilde{x}_i^T M \tilde{x}_i \tilde{x}_i^T\|_2 = \|\tilde{x}_i \tilde{x}_i^T U_M \Sigma V_M^T \tilde{x}_i \tilde{x}_i^T\|_2 \\
\leq \|\tilde{x}_i^T U_M \Sigma V_M^T \tilde{x}_i\| \|\tilde{x}_i \tilde{x}_i^T\|_2 \\
\leq \|U_M^T \tilde{x}_i\|_2 \|V_M^T \tilde{x}_i\|_2 \|\tilde{x}_i\|_2^2 \|M\|_2 \\
a_1 \leq pr \|\tilde{x}_i\|^{\infty} \|M\|_2 \\
a_2 \leq C_3 pr \log^2 (mp) \|M\|_2,
\]

above, \( a_1 \) holds due to rotational invariance discussed above, and the relation between \( \ell_2 \) and \( \ell_\infty \) norms. Also, \( a_2 \) is due to applying bound in (23). Now, we can calculate \( R \):

\[
\|\tilde{S}_i - \mathbb{E}\tilde{S}_i\|_2 \leq \|\tilde{S}_i\|_2 + \mathbb{E}\|\tilde{S}_i\|_2 < 2\|\tilde{S}_i\|_2 \leq C_4 pr \log^2 (mp) \|M\|_2 = R,
\]

where we have used both the triangle inequality and Jensen’s inequality in the first inequality above. For \( \sigma \), we define \( \tilde{S} \) as the truncated version of \( S \), independent copy of \( S_i \)'s. Hence:

\[
\sigma = \|\mathbb{E}\tilde{S}^2 - (\mathbb{E}\tilde{S})^2\|_2 \\
a_1 \leq \|\mathbb{E}\tilde{S}^2\|_2 = \left\| \mathbb{E}\left( \tilde{x}\tilde{x}^T M \tilde{x}\tilde{x}^T M \tilde{x}\tilde{x}^T \right) \right\|_2 \\
= \left\| \mathbb{E}\left( \|\tilde{x}\|_2^2 (\tilde{x}^T M \tilde{x})^2 \tilde{x} \tilde{x}^T \right) \right\|_2 \\
a_2 \leq C_5 pr^2 \log^3 (pm) \|M\|_2^2 \left\| \mathbb{E}(\tilde{x})^T \right\|_2 \\
a_3 \leq C_5 pr^2 \log^3 (pm) \|M\|_2^2,
\]

where \( a_1 \) is followed as \( (\mathbb{E}\tilde{S})^2 \) is a positive semidefinite matrix. In addition, \( a_2 \) holds due to the upper bound on \( (\tilde{x}^T M \tilde{x})^2 \|\tilde{x}\|_2^2 \):

\[
(\tilde{x}^T M \tilde{x})^2 \|\tilde{x}\|_2^2 = (\tilde{x}^T U_M \Sigma V_M^T \tilde{x})^2 \|\tilde{x}\|_2^2 \\
\leq \|U_M^T \tilde{x}\|_2 \|V_M^T \tilde{x}\|_2 \|\tilde{x}\|_2 \|\tilde{x}\|_2 \\
\leq pr \|\tilde{x}\|_\infty \|M\|_2 \\
\leq C_6 pr \|\log^3 (mp) \|M\|_2,
\]

where we have again used the same argument of rotational invariance. Finally, \( a_3 \) holds due to the fact that \( \mathbb{E}(\tilde{x}_i \tilde{x}_i^T) \leq I \). Now, we can use the matrix Bernstein inequality for bounding \( \left\| \frac{1}{m} \sum_{i=1}^{m} (\tilde{S}_i - \mathbb{E}\tilde{S}_i) \right\|_2 \):

\[
P \left( \left\| \frac{1}{m} \sum_{i=1}^{m} (\tilde{S}_i - \mathbb{E}\tilde{S}_i) \right\|_2 \geq t \right) \leq 2p \exp \left( \frac{-mt^2}{\sigma + Rt/3} \right) \\
\leq 2p \exp \left( \frac{-mt^2}{C_5 pr^2 \log^3 (pm) \|M\|_2^2 + C_4 pr \log^2 (mp) \|M\|_2 t/3} \right) \\
a_1 \leq 2p \exp \left( \frac{-mt^2}{C_7 pr^2 \log^3 (pm) \|M\|_2^2} \right),
\]

(24)
where \( a_1 \) holds by choosing constant \( C_7 \) to be sufficiently large. Now choose \( t \geq \|M\|_2 \sqrt{C_8 \frac{p r^2 \log^3(p m)}{m} \log \left( \frac{m}{\delta^2} \right)} \). Thus with probability at least \( 1 - \xi_2' \), we have:

\[
\left\| \frac{1}{m} \sum_{i=1}^{m} (\tilde{S}_i - \mathbb{E} \tilde{S}_i) \right\|_2 \leq \sqrt{C_8 \frac{p r^2 \log^3(p m)}{m} \log \left( \frac{p}{\delta^2} \right)} \|M\|_2,
\]

This bound shows that by taking \( m = \mathcal{O}(\frac{1}{\theta^2} p r^2 \log^3(p m)) \) for some \( \theta > 0 \), we can bound the LHS of the above inequality. Actually, this choice of \( m \) determines the sample complexity of EP-ROM and we will return back to this issue later. Recall that \( \tilde{S}_i \) includes the truncated random variables, i.e., \( \tilde{S}_i = \tilde{x}_i \tilde{x}_i^T M \tilde{x}_i \tilde{x}_i^T \). Also, \( \mathbb{P} \left( x_i^{(j)} = \tilde{x}_i^{(j)} \right) \geq 1 - \frac{1}{(mp)^{r^2}} \geq 1 - \frac{1}{(p)^{r^2}} \). Hence, we need to extend our result to the original \( x_i \). By definition of \( \tilde{x}_i \) in (23) and choosing constant \( C_9 \) sufficiently large, we have

\[
\mathbb{P} \left( \|S_i - \tilde{S}_i\|_2 = 0 \right) = \mathbb{P} \left( \|x_i x_i^T - \tilde{x}_i \tilde{x}_i^T\|_2 = 0 \right) \geq 1 - \frac{1}{(p)^{r^2}}.
\]

Here, we have used the union bound over \( p^2 \) variables. Since we have \( m \) random matrices \( S_i \), we need to take another union bound. As a result, with probability \( 1 - \xi_2 \) where \( \xi_2 = \frac{1}{(p)^{r^2}} \), we have:

\[
\left\| \frac{1}{m} \sum_{i=1}^{m} (S_i - \mathbb{E} S_i) \right\|_2 \leq \sqrt{C_9 \frac{p r^2 \log^3(p m)}{m} \log \left( \frac{p}{\xi_2} \right)} \|M\|_2.
\]

Proof of Theorem 6. Let \( L_t \) be the estimation of the algorithm in iteration \( t \), and \( L_* \) denotes the ground truth matrix. Then for constants \( C, C' C'' > 0 \),

\[
\|L_t - L_* - \frac{1}{2m} A^* A(L_t - L_*) + (\frac{1}{2m} I_t^T A(L_t) - \frac{1}{2m} I_t^T A(L_*)) I_t\|_2 \\
\leq \| \frac{1}{2m} A^* A(L_t - L_*) - (L_t - L_*) - \frac{1}{2} Tr(L_t - L_*) I_t - \frac{1}{2m} I_t^T A(L_t - L_*) I_t + \frac{1}{2} Tr(L_t - L_*) I_t \|_2 \\
\leq \| \frac{1}{2m} A^* A(L_t - L_*) - (L_t - L_*) - \frac{1}{2} Tr(L_t - L_*) I_t \|_2 + \| \frac{1}{2m} I_t^T A(L_t - L_*) I_t - \frac{1}{2} Tr(L_t - L_*) I_t \|_2 \\
\leq \left( C' \left( \frac{p r^2 \log^3(p m)}{m} \log \left( \frac{p}{\xi_2} \right) \right) \right) \|L_t - L_*\|_2 + C \left( \frac{1}{m} \log \left( \frac{p}{\xi_1} \right) \right) \|L_t - L_*\|_2 \\
\leq C'' \delta \|L_t - L_*\|_2 = \rho \|L_t - L_*\|_2,
\]

where \( a_1 \) is followed by adding and subtracting of \( Tr(L_t - L_*) I_t \), inequality \( a_2 \) follows from triangle inequality, \( a_3 \) holds with probability \( 1 - \xi_1 - \xi_2 = 1 - \xi \) by invoking Lemma 14, and Lemma 15 (by fixed matrix \( L_t - L_* \) with rank \( 2r \)), and finally \( a_4 \) is followed by choosing \( m = \mathcal{O}(\frac{1}{\theta^2} p r^2 \log^3(p \xi)) \) for some \( \delta > 0 \). By choosing \( \delta \) sufficiently small such that \( 0 < \rho < \frac{1}{2} \), the proof is completed.

We also note that CU-RIP condition is also satisfied if we use the Frobenius norm instead of the spectral norm (in deriving inequality (26)) by increasing \( m \) by a factor \( r \). In other words,

\[
\|L_t - L_* - \frac{1}{2m} A^* A(L_t - L_*) + (\frac{1}{2m} I_t^T A(L_t) - \frac{1}{2m} I_t^T A(L_*)) I_t\|_F \leq \rho' \|L_t - L_*\|_F
\]

with probability at least \( 1 - \xi \) provided that \( m = \mathcal{O}(\frac{1}{\theta^2} p r^3 \log^3(p \xi)) \). Here \( 0 < \rho' < 1 \).

Corollary 16. From Theorem 6 we have the following conclusions:

1. Let \( U \) be the bases for the column space of fixed matrices \( L_1 \) and \( L_2 \) such that \( \text{rank}(L_t) \leq r \) for \( i = 1, 2 \) and \( \mathcal{P}_U \) is the projection onto it. Also consider all the assumptions of Theorem 6. Then

\[
\|L_1 - L_2 - \frac{1}{2m} \mathcal{P}_U A^* A(L_1 - L_2) + \mathcal{P}_U \frac{1}{2} Tr(L_1 - \bar{y}) I_t\|_2 \leq \rho \|L_1 - L_2\|_2.
\]
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2. \( \| \frac{1}{2m} A^* A(L_1 - L_2) - \frac{1}{2} Tr(L_1 - \tilde{y}) I \|_2 \geq (1 - \rho) \| L_1 - L_2 \|_2 \).

Proof. The first result holds by the fact that \( L_1 - L_2 \) lies in subspace \( U \). The second result directly follows from Theorem 6.

Proof of Theorem 5. The proof is very similar to the proof of Lemma 15 and we only give a brief sketch. The idea is again to use the matrix Bernstein inequality; to do this, we have to use the truncation trick both on the random vector \( x_i \) and the noise vector \( e \). We introduce \( \tilde{x}_i \) as (23) and similarly \( \tilde{e} \) as follows (\( j = 1, \ldots, m \)):

\[
\tilde{e}^{(j)} = \begin{cases} 
    e^{(j)}, & |e^{(j)}| \leq c'_l \sqrt{\log m} \\
    0, & \text{otherwise},
\end{cases}
\] (27)

In the following expressions, \( c'_l > 0 \) for \( l = 1, 4 \) are absolute constants and \( c'_l > 0 \) for \( l = 2, 3, 5, 6, 7 \) are some constants which depend on \( \tau \). Let \( W_i = \tilde{e}_i \tilde{x}_i \tilde{x}_i^T \) for \( i = 1, \ldots, m \) and \( W = \tilde{e} \tilde{x} \tilde{x}^T \) be an independent copy of \( W_i \)s (i.e., \( \tilde{e}_i \) and \( \tilde{x}_i \) are independent copies of \( e_i \) and \( x_i \), respectively). Hence, \( \mathbb{E} A^T x = \frac{1}{m} \sum_{i=1}^m \mathbb{E} \tilde{e}_i \tilde{x}_i \tilde{x}_i^T = \mathbb{E} \tilde{x} \tilde{x}^T = 0 \) and \( \mathbb{P}(\tilde{e}_i = e_i) = 1 - \frac{1}{m} \) by assumptions on \( e \). Now, parameters \( R \) and \( \sigma \) in the matrix Bernstein inequality can be calculated as follows:

\[
\sigma = \| \mathbb{E} W W^T \|_2 = \left\| \mathbb{E} \tilde{e} \tilde{x}^2 (\| \tilde{x} \|^2 \tilde{x} \tilde{x}^T) \right\|_2 \leq c'_5 p \log(m) \log(mp),
\]

\[
R = \| \tilde{e} \tilde{x} \tilde{x}^T \|_2 \leq c'_4 p \sqrt{\log m \log(mp)},
\]

As a result, for all \( t_3 \geq 0 \), we have

\[
\mathbb{P}\left( \left\| \frac{1}{m} \sum_{i=1}^m W_i \right\|_2 \geq t_3 \right) \leq 2p \exp\left( \frac{mt_3^2}{\sigma + Rt_3/3} \right) \leq 2p \exp\left( \frac{mt_3^2}{c'_5 p \log(m) \log(mp)} \right),
\]

where the last inequality holds by sufficiently large \( c'_5 \). Now, similar to Lemma 15 by choosing \( t_3 \geq \sqrt{c'_6 p \log^2(p) \log\left(\frac{p}{\xi_3}\right)} \) and the union bound, we obtain with probability at least \( 1 - \xi_3 \):

\[
\left\| \frac{1}{m} A^* e \right\|_2 \leq \sqrt{c'_6 p \log^2(p) \log\left(\frac{p}{\xi_3}\right)}.
\]

On the other hand, since \( e_i \)'s are subgaussian random variables, by simple application of the Hoeffding inequality (Vershynin, 2010), we have, with probability at least \( 1 - \xi_4 \):

\[
| \frac{1}{m} 1^T e | \leq \sqrt{c'_7 m \log\left(\frac{1}{\xi_4}\right)}.
\]

Combining the above results together and letting \( \gamma = \xi_3 + \xi_4 \), we obtained the claim bound in the theorem.

5.3 Running time analysis

Running time of EP-ROM. Each iteration of EP-ROM involves evaluation of the gradient at current estimation and an exact projection on the set of rank \( r \) matrices. Recall that the unbiased gradient of the objective function is given by:

\[
\nabla F(L_t) + (\frac{1}{m} 1^T A(L_t) - \tilde{y}) I = \frac{1}{m} \sum_{i=1}^m (x_i^T L_t x_i - y_i) x_i x_i^T + (\frac{1}{m} 1^T A(L_t) - \tilde{y}) I.
\]

The inner term \( (x_i^T L_t x_i - y_i) \) can be computed only once per iteration and stored in a temporary vector \( d \in \mathbb{R}^m \). Since in each iteration, we have access to the factors of \( L_t = U_t V_t^T \) such that \( U_t, V_t \in \mathbb{R}^{p \times r} \), the calculation of \( d \) takes \( \mathcal{O}(pr) \) operations. Then we can calculate \( dx_i x_i^T \) in \( \mathcal{O}(p^2) \) operations. In addition, computing unbiased term, \( (\frac{1}{m} 1^T A(L_t) - \tilde{y}) I \), takes \( \mathcal{O}(m) \) operations. As a result, calculating the whole unbiased gradient takes \( \mathcal{O}(mp^2) \) times which simplifies to \( \mathcal{O}(p^3 r^2 \log^4(p) \log(\frac{1}{\xi})) \) due to the choice of \( m \). On the other hand, exact
projection on the set of rank $r$ matrices takes $\mathcal{O}(p^3)$ time, since the SVD of even a rank-1 $p \times p$ matrix (without spectral assumptions) needs $\mathcal{O}(p^3)$ operations. As a result, the total running time for EP-ROM to achieve $\epsilon$ accuracy is given by $K = \mathcal{O}(p^3) \frac{2 \log^4(p)}{\epsilon} \log^2(\frac{1}{\epsilon})$ due to the linear convergence of EP-ROM.

We note that even if we use the Lanczos method for the projection step, the required running time equals $\mathcal{O}(\frac{p^3}{\sqrt{\epsilon}})$ where $\delta$ denotes the gap between the $r^{th}$ and $(r+1)^{th}$ largest singular values. Hence, the gradient calculation is the computationally dominating step and the total running time is as before.

**Running time of AP-ROM.** As discussed before, we use MBK-SVD as head approximate projection in AP-ROM. The pseudocode for MBK-SVD is given in Algorithm 3.

**Algorithm 3 MBK-SVD**

**Inputs:** $y$, measurement operator, $A = \{x_1x_1^T, x_2x_2^T, \ldots, x_mx_m^T\}$, rank $r$, block size $b = r + 5$, $\varepsilon \in (0, 1)$

**Outputs:** matrix $Z \in \mathbb{R}^{p \times r}$

1: Set $q = \Theta(\frac{\log p}{\sqrt{\varepsilon}})$ and $G \sim \mathcal{N}(0, 1)^{p \times b}$
2: Calculate $\bar{y} = \frac{1}{m} \sum_{i=1}^{m} y_i$ and $d = x_T^T L x_i - y_i$
3: Allocate Krylov subspace, $K_r \in \mathbb{R}^{p \times q}$.
4: $I \leftarrow \mathcal{B}(A, G, d, \bar{y}), G \leftarrow I, K_r[:, 1 : b] \leftarrow I$
   for $i = 2 : q$
   $I \leftarrow \mathcal{B}(A, G, d, \bar{y})$
   $J \leftarrow \mathcal{B}(A, I, d, \bar{y})$
   $K_r[:, (i - 1)b + 1 : ib] \leftarrow J$
   $G \leftarrow J$
   end for
5: Orthonormalize the columns of $K_r$ to find $Q \in \mathbb{R}^{p \times qb}$.
6: Compute $M \leftarrow \mathcal{B}(A, Q, d, \bar{y}), M \leftarrow M^T$
7: Compute top $r$ singular vectors of $M$ and call it $\overline{U_k}$.

**Return:** $Z = QU_k$

**Algorithm 4 Operator $\mathcal{B}(A, G, d, \bar{y})$**

**Inputs:** $A, G, d, \bar{y}$

**Outputs:** $W_3 = (\frac{1}{2m} \sum_{i=1}^{m} d_i x_i x_i^T - \frac{1}{2m} (1^T d) I) G$

for $j = 1 : m$
   $W_3 \leftarrow x_j^T G$
   $W_2 \leftarrow d^{(j)} x_j W_1$
   $W_3 \leftarrow W_2 - d_j G$
end for

**Return:** $W_3 \leftarrow \frac{1}{2m} W_3$

In Algorithm 3, $K_r$ denotes a Krylov subspace, and the parameter $b$ determines the size of each block inside $K_r$ which can be any value greater than $r$. Also, $\varepsilon$ represents the desired accuracy in calculating of the projection.

Now let $\Delta = \frac{1}{2m} \sum_{i=1}^{m} (x_i^T L x_i - y_i) x_i x_i^T - \frac{1}{2m} (1^T d) I$. In MBK-SVD, the computation of vector $d$ takes $\mathcal{O}(pr)$ operations as before. In addition, instead of multiplying unbiased gradient by a random matrix, each sensing vector, $x_i$ is multiplied by a matrix $G$ which needs $\mathcal{O}(pr)$ operations. To be more precise, the Krylov subspace is formed by $q$ iterations. Each iteration needs to compute the product of $(\Delta^2)^k \Delta G$ for $k = 0, \ldots, q$ and this is done through operator $\mathcal{B}$. The code for this operator is given in Algorithm 4. To run this algorithm, we need $\mathcal{O}(mpr)$ operations; there are $m$ iterations and each of them takes $m = \bar{O}(pr^3 \log(\frac{1}{\epsilon}))$ time ($\bar{O}$ hides dependency on $\text{polylog}(p)$). As a result, MBK-SVD requires $\mathcal{O}(qmpr)$ operations which implies that the total running time of MBK-SVD is scaled as $\mathcal{O} \left( \frac{p^2 r^4 \log^4(p) \log(\frac{1}{\epsilon}) \log(p)}{\sqrt{\epsilon}} \right)$ by the choice of $m$ and $q$.

**Proof of Theorem 10.** As we discussed before, AP-ROM uses two tail and head approximate projections. For implementing the head approximation step, we use MBK-SVD with rank set to $2r$ to obtain the approximation of right singular vectors. Let $U_H$ be the returned $2r$-dimensional subspace by MBK-SVD. Now we have to form
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$U_t V_t^T - U_H U^T_H \Delta$ which is a matrix with rank at most $3r$. Here, $U_t, V_t$ are factors of $L_t$. To efficiently compute this expression, we again use operator $B$ by calculating $U_H^T \Delta = (B(A, U_H, d, \bar{y}))^T$ in $O(pr)$ operations. Now to apply the approximate tail projection, we can use either the Lanczos algorithm (SVDs) or ordinary BK-SVD, both of which require $O(p^2r)$ operations. After calculating the $r$-dimensional subspace returned by tail operator, $U_T$, we can project $U_t V_t^T - U_H U^T_H \Delta$ onto it which needs another $O(p^2r)$ operations. As a result, the total running time for AP-ROM to achieve $\epsilon$ accuracy is scaled as $K = O \left( p^2 r^4 \log^5(p) \log^2 \left( \frac{1}{\epsilon} \right) \right)$ due to the linear convergence of AP-ROM.\qed