

Low Tucker Rank Tensor Completion Using a Symmetric BCD Method

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Contents

- 1 *Introduction*
- 2 *Reformulation of Low Tucker Rank Tensor Completion.*
- 3 *A Symmetric Block Coordinate Descent Algorithm*
- 4 *Numerical Experiments*

Contents

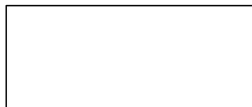
- 1 *Introduction*
- 2 *Reformulation of Low Tucker Rank Tensor Completion.*
- 3 *A Symmetric Block Coordinate Descent Algorithm*
- 4 *Numerical Experiments*

Definition (Tensor)

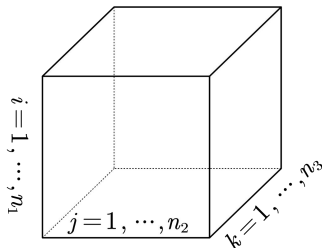
A tensor is a multidimensional array. More formally, an N -way or N th-order tensor is an element of the tensor product of N vector spaces, each of which has its own coordinate system.



A first order tensor (vector)



A second order tensor (matrix)



A third order tensor: $\mathcal{X} \in \mathbb{R}^{n_1 \times n_2 \times n_3}$

Figure: tensor.

Definition (Fibers)

Fibers are the higher-order analogue of matrix rows and columns. A fiber is defined by fixing every index but one.

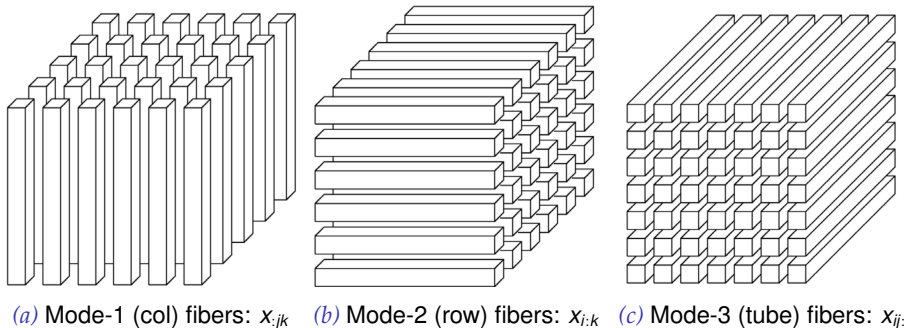
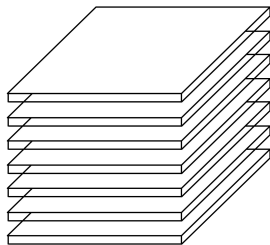


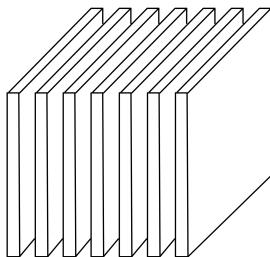
Figure: Fibers of a 3rd-order tensor.

Definition (Slices)

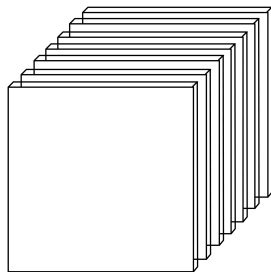
Slices are two-dimensional sections of a tensor, defined by fixing all but two indices.



(a) Horizontal slices: $X_{i:}$



(b) Lateral slices: $X_{:j}$



(c) Frontal slices: $X_{::k}$

Figure: Slices of a 3rd-order tensor.

CANDECOMP/PARAFAC Decomposition

Definition (CP Decomposition)

Suppose that $\mathcal{X} \in \mathbb{R}^{n_1 \times n_2 \times \dots \times n_m}$. If there exist $\mathbf{a}_r^{(i)} \in \mathbb{R}^{n_i}$ for $i = 1, \dots, m$ such that

$$\mathcal{X} = \sum_{r=1}^R \mathbf{a}_r^{(1)} \circ \mathbf{a}_r^{(2)} \circ \dots \circ \mathbf{a}_r^{(m)}, \quad \mathbf{a}_r^{(k)} \in \mathbb{R}^{n_k}. \quad (1.1)$$

The (1.1) is said to be a CP decomposition of \mathcal{X} . The smallest R of (1.1) is called CP-rank, denoted by $\text{rank}_{CP}(\mathcal{X})$. The CP decomposition with $R = \text{rank}_{CP}(\mathcal{X})$ is called a CP rank decomposition.

Remark: It is NP-hard to determine CP rank.

Tucker rank

Definition

For a tensor $\mathcal{X} \in \mathbb{R}^{n_1 \times n_2 \times \dots \times n_m}$, let $X_{(i)} \in n_i \times N_i$ for $i \in [m]$. The Tucker rank (or n -rank) of \mathcal{X} is

$$\text{rank}_{tc}(\mathcal{X}) = (\text{rank}(X_{(1)}), \dots, \text{rank}(X_{(m)})),$$

where $N_i = n_1 \times \dots \times n_{i-1} \times n_{i+1} \times \dots \times n_m$.

Remark: Unfolding a tensor directly will destroy the original multi-way structure of the data, which leads to vital information loss and degraded performance.

Tubal rank

For $\mathcal{A} \in \mathbb{R}^{n_1 \times n_2 \times n_3}$, let $\bar{\mathcal{A}} \in \mathbb{C}^{n_1 \times n_2 \times n_3}$ be the result of Discrete Fourier transformation (DFT) of $\mathcal{A} \in \mathbb{R}^{n_1 \times n_2 \times n_3}$ along the mode-3. Specifically,

$$\bar{\mathcal{A}}(i, j, :) = F\mathcal{A}(i, j, :),$$

Where $F \in \mathbb{C}^{n_3 \times n_3}$ is the Fourier matrix.

Definition

For any tensor $\mathcal{A} \in \mathbb{R}^{n_1 \times n_2 \times n_3}$, let $r^l = \text{rank}(\bar{\mathcal{A}}^{(l)})$ and $l \in [\mathbf{n}_3]$. Then tubal rank of \mathcal{A} is defined as $\text{rank}_t(\mathcal{A}) = \max\{r^1, r^2, \dots, r^{n_3}\}$.

Remark: Tubal rank is applicable only for third-order tensors.

Low rank tensor completion

Low rank tensor completion:

$$\min_{\mathcal{C}} \text{rank}(\mathcal{C}) \quad \text{s.t.} \quad P_{\Omega}(\mathcal{C}) = P_{\Omega}(\mathcal{M}), \quad (1.2)$$

where $\text{rank}(\cdot)$ is a tensor rank and Ω is an index set locating the observed data. P_{Ω} is a linear operator that extracts the entries in Ω and fills the entries not in Ω with zeros, and \mathcal{M} is a given tensor.

Contents

1 *Introduction*

2 *Reformulation of Low Tucker Rank Tensor Completion.*

3 *A Symmetric Block Coordinate Descent Algorithm*

4 *Numerical Experiments*

Tucker rank is a vector of matrix ranks, which makes tensor rank minimization problem be a vector optimization. To keep things simple, we use weighted Tucker rank as a tensor rank in low rank minimization problem (1.2), written as

$$\min_{\mathcal{X}} \sum_{i=1}^m \text{rank}(X_{(i)}) \quad \text{s.t.} \quad P_{\Omega}(\mathcal{X}) = P_{\Omega}(\overline{\mathcal{X}}). \quad (2.1)$$

- (1) Romera-Paredes and Pontil proved that the average of the nuclear norm of different unfolding matrices of a tensor is not the convex envelope of the sum of the rank of the unfolding matrices of the tensor;
- (2) Unfolding a tensor directly will destroy the original multi-way structure of the data, which leads to vital information loss and degraded performance.

Combining the definition of Tucker decomposition, we consider the following multilinear matrix rank minimization problem

$$\begin{aligned}
 & \min_{\mathcal{H}, V^{(1)}, \dots, V^{(m)}} \sum_{i=1}^m \text{rank}(V^{(i)}) \\
 & \text{s.t.} \quad P_{\Omega}(\mathcal{H} \times_1 V^{(1)} \times_2 \cdots \times_m V^{(m)}) = P_{\Omega}(\bar{\mathcal{X}}), \\
 & \quad \mathcal{H} \in \mathbb{R}^{n_1 \times n_2 \times \cdots \times n_m}, V^{(i)} \in \mathbb{R}^{n_i \times n_i}, \quad i \in [m].
 \end{aligned} \tag{2.2}$$

The relationship between (2.1) and (2.2)???

Theorem

Problem (2.1) and problem (2.2) are equivalent. That is, they have the same optimal values.

Since the **truncated nuclear norm** achieves an accurate and robust approximation to the rank function, we adopt it in problem (2.2) to relax matrix rank function. From the structure of \mathcal{H} and $V^{(i)}$, it is observed that \mathcal{H} and $V^{(i)}$ ($i \in [m]$) are all **sparse**. Hence, we consider the following relaxed problem

$$\begin{aligned}
 \min \quad & \sum_{i=1}^m \left(\|V^{(i)}\|_{*,r_i} + \lambda \|V^{(i)}\|_{l_1} \right) + \lambda \|\mathcal{H}\|_{l_1} \\
 \text{s.t.} \quad & P_{\Omega}(\mathcal{H} \times_1 V^{(1)} \times_2 \cdots \times_m V^{(m)}) - P_{\Omega}(\overline{\mathcal{X}}) = 0, \\
 & \mathcal{H} \in \mathbb{R}^{n_1 \times n_2 \times \cdots \times n_m}, V^{(i)} \in \mathbb{R}^{n_i \times n_i}, \quad i \in [m].
 \end{aligned} \tag{2.3}$$

To solve such problem, we further introduce surrogate tensor variable \mathcal{M} and matrices $W^{(i)}$ to rewrite the problem as:

$$\begin{aligned}
 \min \quad & \sum_{i=1}^m \left(\|V^{(i)}\|_{*,r_i} + \lambda \|W^{(i)}\|_{l_1} \right) + \lambda \|\mathcal{H}\|_{l_1} \\
 \text{s.t.} \quad & P_{\Omega}(\mathcal{M} - \overline{\mathcal{X}}) = \mathbf{0}, \mathcal{M} = \mathcal{H} \times_1 V^{(1)} \times_2 \cdots \times_m V^{(m)}, W^{(i)} = V^{(i)}, \\
 & \mathcal{H} \in \mathbb{R}^{n_1 \times n_2 \times \cdots \times n_m}, V^{(i)} \in \mathbb{R}^{n_i \times n_i}, \quad i \in [m].
 \end{aligned} \tag{2.4}$$

By penalizing the constraint $\mathcal{M} = \mathcal{H} \times_1 \mathbf{V}^{(1)} \times_2 \cdots \times_m \mathbf{V}^{(m)}$ and $\mathbf{W}^{(i)} = \mathbf{V}^{(i)}$, we get the following problem

$$\begin{aligned}
 \min \quad & \sum_{i=1}^m \left(\mu \|\mathbf{V}^{(i)}\|_{*,r_i} + \mu\lambda \|\mathbf{W}^{(i)}\|_{l_1} + \frac{1}{2} \|\mathbf{W}^{(i)} - \mathbf{V}^{(i)}\|_F^2 \right) + \mu\lambda \|\mathcal{H}\|_{l_1} \\
 & + \ell(\mathcal{H}, \mathbf{V}^{(1)}, \dots, \mathbf{V}^{(m)}, \mathcal{M}) \\
 \text{s.t.} \quad & \mathbf{P}_\Omega(\mathcal{M} - \bar{\mathcal{X}}) = \mathbf{0}.
 \end{aligned} \tag{2.5}$$

Here $\ell(\mathcal{H}, \mathbf{V}^{(1)}, \dots, \mathbf{V}^{(m)}, \mathcal{M}) = \frac{1}{2} \|\mathcal{H} \times_1 \mathbf{V}^{(1)} \times_2 \cdots \times_m \mathbf{V}^{(m)} - \mathcal{M}\|_F^2$ and $\mu > 0$ is a penalty parameter. It is well known that an optimal solution of (2.5) approaches an optimal solution of (2.4) as $\mu \rightarrow 0$.

Contents

- 1 *Introduction*
- 2 *Reformulation of Low Tucker Rank Tensor Completion.*
- 3 *A Symmetric Block Coordinate Descent Algorithm*
- 4 *Numerical Experiments*

Update \mathcal{H}

Core tensor $\mathcal{H}^{(i,k)}$ can be updated by solving the following problem

$$\min_{\mathcal{H}^{(i,k)}} \mu\lambda \|\mathcal{H}^{(i,k)}\|_{l_1} + \ell(\mathcal{H}^{(i,k)}, \mathbf{V}^{(j<i,k)}, \mathbf{V}^{(j\geq i,k-1)}, \mathcal{M}^{k-1}), \quad (3.1)$$

which is the classical LASSO problem with the variable $\mathcal{H}^{(i,k)}$.

Although (3.1) is convex, there is no closed-form solution. To solve problem (3.1), we **linearize** the quadratic term of its objective function with **an extrapolation point** $\hat{\mathcal{H}}^{(i,k)}$ as follows

$$\begin{aligned} \ell(\mathcal{H}^{(i,k)}, \mathbf{V}^{(j<i,k)}, \mathbf{V}^{(j\geq i,k-1)}, \mathcal{M}^{k-1}) &\approx \ell(\hat{\mathcal{H}}^{(i,k)}, \mathbf{V}^{(j<i,k)}, \mathbf{V}^{(j\geq i,k-1)}, \mathcal{M}^{k-1}) \\ &+ \langle \nabla_{\mathcal{H}} \ell, \mathcal{H}^{(i,k)} - \hat{\mathcal{H}}^{(i,k)} \rangle + \frac{L_{\mathcal{H}}^{(i,k)}}{2} \|\mathcal{H}^{(i,k)} - \hat{\mathcal{H}}^{(i,k)}\|_F^2. \end{aligned} \quad (3.2)$$

We update core tensor $\mathcal{H}^{(i,k)}$ by

$$\begin{aligned}
 & \underset{\mathcal{H}^{(i,k)}}{\operatorname{argmin}} \mu\lambda \left\| \mathcal{H}^{(i,k)} \right\|_{l_1} + \left\langle \nabla_{\mathcal{H}} \ell, \mathcal{H}^{(i,k)} - \hat{\mathcal{H}}^{(i,k)} \right\rangle + \frac{L_{\mathcal{H}}^{(i,k)}}{2} \left\| \mathcal{H}^{(i,k)} - \hat{\mathcal{H}}^{(i,k)} \right\|_F^2 \\
 & = \underset{\mathcal{H}^{(i,k)}}{\operatorname{argmin}} \mu\lambda \left\| \mathcal{H}^{(i,k)} \right\|_{l_1} + \frac{L_{\mathcal{H}}^{(i,k)}}{2} \left\| \mathcal{H}^{(i,k)} - \frac{L_{\mathcal{H}}^{(i,k)} \hat{\mathcal{H}}^{(i,k)} - \nabla_{\mathcal{H}} \ell}{L_{\mathcal{H}}^{(i,k)}} \right\|_F^2 \\
 & = T \frac{\mu\lambda}{L_{\mathcal{H}}^{(i,k)}} \left(\frac{L_{\mathcal{H}}^{(i,k)} \hat{\mathcal{H}}^{(i,k)} - \nabla_{\mathcal{H}} \ell}{L_{\mathcal{H}}^{(i,k)}} \right).
 \end{aligned} \tag{3.3}$$

Here, we take $\hat{\mathcal{H}}^{(i,k)} = \mathcal{H}^{(i,k)} + \omega_{\mathcal{H}}^{(i,k)} (\mathcal{H}^{(i-1,k)} - \mathcal{H}^{(i-2,k)})$ and

$$L_{\mathcal{H}}^{(i,k)} = \left\| \mathbf{V}^{(1,k)} \right\|^2 \times \dots \times \left\| \mathbf{V}^{(i-1,k)} \right\|^2 \times \left\| \mathbf{V}^{(i,k-1)} \right\|^2 \times \dots \times \left\| \mathbf{V}^{(m,k-1)} \right\|^2 + 1.$$

Update $W^{(i,k)}$

Matrix $W^{(i,k)}$ is updated by

$$\begin{aligned} W^{(i,k)} &:= \arg \min_{W^{(i,k)}} \mu\lambda \left\| W^{(i,k)} \right\|_{l_1} + \frac{1}{2} \left\| W^{(i,k)} - V^{(i,k-1)} \right\|_F^2 \\ &= T_{\mu\lambda} \left(V^{(i,k-1)} \right). \end{aligned} \quad (3.4)$$

Update $V^{(i,k)}$

Factor matrix $V^{(i,k)}$ is updated by optimizing

$$\begin{aligned} \min_{V^{(i,k)}} \mu \left\| V^{(i,k)} \right\|_{*,r_i} + \ell \left(\mathcal{H}^{(i,k)}, V^{(j < i,k)}, V^{(j \geq i,k-1)}, \mathcal{M}^{k-1} \right) \\ + \frac{1}{2} \left\| V^{(i,k)} - W^{(i,k)} \right\|_F^2 + \frac{\xi}{2} \left\| V^{(i,k)} - V^{(i,k-1)} \right\|_F^2, \end{aligned} \quad (3.5)$$

where ξ is a positive constant such that

$$\mu \left\| V^{(i,k)} \right\|_{*,r_i} + \frac{\xi}{2} \left\| V^{(i,k)} - V^{(i,k-1)} \right\|_F^2$$

is **convex**.

Let

$$v_s^{(i,k)} = \begin{cases} 0 & s = 1, \dots, r_i, \\ \mu & s = r_i + 1, \dots, n_i. \end{cases}$$

Then problem (3.5) can be written as

$$\begin{aligned} \min_{V^{(i,k)}} & \sum_{s=1}^{n_i} v_s^{(i,k)} \sigma_s \left(V^{(i,k)} \right) + \frac{1}{2} \left\| V^{(i,k)} B_i^k - M_{(i)}^{k-1} \right\|_F^2 \\ & + \frac{1}{2} \left\| V^{(i,k)} - W^{(i,k)} \right\|_F^2 + \frac{\xi}{2} \left\| V^{(i,k)} - V^{(i,k-1)} \right\|_F^2, \end{aligned} \quad (3.6)$$

where

$$B_i^k = \mathcal{H}^{(i,k)} \left(V^{(m,k-1)} \otimes \dots \otimes V^{(i+1,k-1)} \otimes V^{(i-1,k)} \otimes \dots \otimes V^{(1,k)} \right)^T.$$

To get a closed-form approximated solution of $V^{(i,k)}$, we linearize the second term of (3.6) as follows

$$\begin{aligned} & \frac{1}{2} \left\| V^{(i,k)} B_i^k - M_{(i)}^{k-1} \right\|_F^2 \\ & \approx \frac{1}{2} \left\| \hat{V}^{(i,k)} B_i^k - M_{(i)}^{k-1} \right\|_F^2 + \left\langle \nabla_{V^{(i)}} \ell, V^{(i,k)} - \hat{V}^{(i,k)} \right\rangle + \frac{L_i^k}{2} \left\| V^{(i,k)} - \hat{V}^{(i,k)} \right\|_F^2, \end{aligned} \quad (3.7)$$

where

$$\hat{V}^{(i,k)} = V^{(i,k-1)} + \omega_i^k \left(V^{(i,k-1)} - V^{(i,k-2)} \right), \quad L_i^k = \left\| B_i^k \left(B_i^k \right)^T \right\|_2 + 1$$

Plugging (3.7) into (3.6), we update factor matrix $V^{(i,k)}$ by

$$\begin{aligned}
 & \operatorname{argmin}_{V^{(i,k)}} \sum_{s=1}^{n_i} v_s^{(i,k)} \sigma_s \left(V^{(i,k)} \right) + \left\langle \nabla_{V^{(i)}} \ell, V^{(i,k)} - \hat{V}^{(i,k)} \right\rangle \\
 & + \frac{L_i^k}{2} \left\| V^{(i,k)} - \hat{V}^{(i,k)} \right\|_F^2 + \frac{1}{2} \left\| V^{(i,k)} - W^{(i,k)} \right\|_F^2 + \frac{\xi}{2} \left\| V^{(i,k)} - V^{(i,k-1)} \right\|_F^2 \\
 = & \operatorname{argmin}_{V^{(i,k)}} \sum_{s=1}^{n_i} v_s^{(i,k)} \sigma_s \left(V^{(i,k)} \right) \\
 & + \frac{L_i^k + \xi + 1}{2} \left\| V^{(i,k)} - \frac{L_i^k \hat{V}^{(i,k)} - \nabla_{V^{(i)}} \ell + W^{(i,k)} + \xi V^{(i,k-1)}}{L_i^k + \xi + 1} \right\|_F^2 \\
 = & \mathcal{S}_{\frac{1}{L_i^k + \xi + 1}} \left(\frac{L_i^k \hat{V}^{(i,k)} - \nabla_{V^{(i)}} \ell + W^{(i,k)} + \xi V^{(i,k-1)}}{L_i^k + \xi + 1}, v^{(i,k)} \right).
 \end{aligned} \tag{3.8}$$

Update \mathcal{M}^k

Tensor \mathcal{M}^k is updated by

$$\begin{aligned} \mathcal{M}^k &= \arg \min_{P_{\Omega}(\mathcal{M} - \bar{\mathcal{X}}) = 0} \frac{1}{2\mu} \left\| \mathcal{H}^k \times_1 V^{(1,k)} \times_2 \cdots \times_m V^{(m,k)} - \mathcal{M} \right\|_F^2 \\ &= P_{\Omega}(\bar{\mathcal{X}}) + P_{\Omega^c} \left(\mathcal{H}^k \times_1 V^{(1,k)} \times_2 \cdots \times_m V^{(m,k)} \right). \end{aligned} \quad (3.9)$$

Algorithm

Algorithm 3.1 Low-Tucker-Rank Tensor Completion (LTRTC)

Input: The tensor data $\overline{\mathcal{X}}$, the observed set Ω , rank $r_i, i \in [m]$ and parameters μ .

Initialize: $(\mathcal{H}^{-1}, V^{(1,-1)}, \dots, V^{(m,-1)}) = (\mathcal{H}^0, V^{(1,0)}, \dots, V^{(m,0)})$.

While not converge do

Let $\mathcal{H}^{(-1,1)} = \mathcal{H}^{(0,1)} = \mathcal{H}^0, \mathcal{H}^{(-1,k)} = \mathcal{H}^{(m-1,k-1)}, \mathcal{H}^{(0,k)} = \mathcal{H}^{(m,k-1)} (k \geq 2)$.

For $i = 1, \dots, m$ **do**

Step 1. Compute $L_{\mathcal{H}}^{(i,k)}$ and set $\omega_{\mathcal{H}}^{(i,k)}$.

Step 2. Let $\hat{\mathcal{H}}^{(i,k)} = \mathcal{H}^{(i-1,k)} + \omega_{\mathcal{H}}^{(i,k)} (\mathcal{H}^{(i-1,k)} - \mathcal{H}^{(i-2,k)})$.

Step 3. Update $\mathcal{H}^{(i,k)}$ according to (3.3).

Step 4. Update $W^{(i,k)}$ according to (3.4).

Step 5. Compute L_i^k and set ω_i^k .

Step 6. Let $\hat{V}^{(i,k)} = V^{(i,k-1)} + \omega_i^k (V^{(i,k-1)} - V^{(i,k-2)})$.

Step 7. Update $V^{(i,k)}$ according to (3.8).

end

Let $\mathcal{H}^k = \mathcal{H}^{(m,k)}$.

Update \mathcal{M}^k according to (3.9).

$k \leftarrow k + 1$.

end while

Output: $(\mathcal{H}^k, V^{(1,k)}, \dots, V^{(m,k)}, W^{(1,k)}, \dots, W^{(m,k)}, \mathcal{M}^k)$.

The convergence of LTRTC:

Theorem

Suppose that the sequence $\{\mathcal{H}^k, V^{(1,k)}, \dots, V^{(m,k)}, W^{(1,k)}, \dots, W^{(m,k)}, \mathcal{M}^k\}$ generated by Algorithm LTRTC is bounded. Then any of its accumulation point is a stationary point of problem (2.5).

Improvement with temporal characteristics

In the real world, some characteristics are included in the related tensor data. Hence problem (2.5) can be improved as follows

$$\begin{aligned}
 \min \quad & \sum_{i=1}^m \left(\mu \|V^{(i)}\|_{*,r_i} + \mu\lambda \|V^{(i)}\|_1 + \frac{\beta_i}{2} \|Q^{(i)} V^{(i)}\|_F^2 \right) \\
 & + \mu\lambda \|\mathcal{H}\|_1 + \ell(\mathcal{H}, V^{(1)}, \dots, V^{(m)}, \mathcal{M}) \\
 \text{s.t.} \quad & P_{\Omega}(\mathcal{M} - \overline{\mathcal{X}}) = 0.
 \end{aligned} \tag{3.10}$$

Here

$$Q^{(i)} = \begin{pmatrix} 1 & -1 & 0 & \cdots & 0 & 0 \\ -0.5 & 1 & -0.5 & \cdots & 0 & 0 \\ 0 & -0.5 & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & 1 & -0.5 \\ 0 & 0 & 0 & \cdots & -1 & 1 \end{pmatrix}_{n_j \times n_j}$$

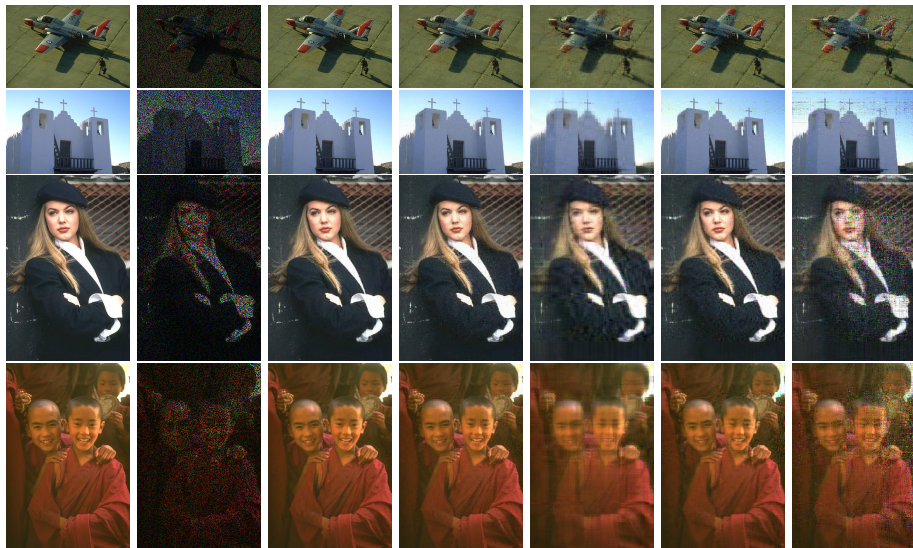
Contents

- 1 *Introduction*
- 2 *Reformulation of Low Tucker Rank Tensor Completion.*
- 3 *A Symmetric Block Coordinate Descent Algorithm*
- 4 *Numerical Experiments*

Image simulation(The Berkeley Segmentation Database)

Table: Numerical results for The Berkeley Segmentation Database.

Method	Airplane		Church		Woman		Children	
	PSNR	rel.err	PSNR	rel.err	PSNR	rel.err	PSNR	rel.err
T-LTRTC	30.3	8.75e-02	35.5	2.46e-02	31.3	7.28e-02	36.9	4.41e-02
LTRTC	28.0	1.14e-01	33.2	3.22e-02	29.4	9.05e-02	34.0	6.18e-02
NTD	25.3	1.56e-01	27.2	6.41e-02	25.6	1.41e-01	28.4	1.17e-01
TMac	25.7	1.48e-01	28.4	5.61e-02	27.7	1.10e-01	25.0	1.72e-01
TCTF	20.6	2.68e-01	22.4	1.11e-01	17.0	3.78e-01	19.8	3.16e-01



Original

Observed

T-LTRTC

LTRTC

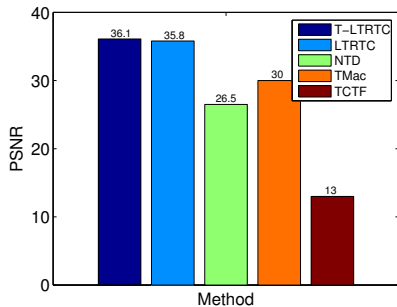
NTD

TMac

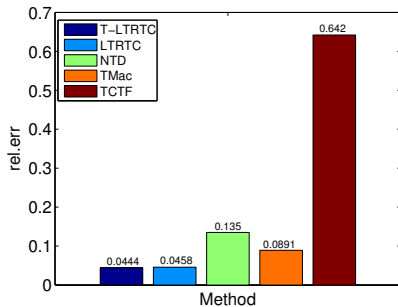
TCTF

Figure: Completion results of The Berkeley Segmentation Database.

Image simulation(MRI Volume Dataset)



(a) PSNR



(b) rel.err

Figure: Histogram of representation results for the MRI Volume Dataset.

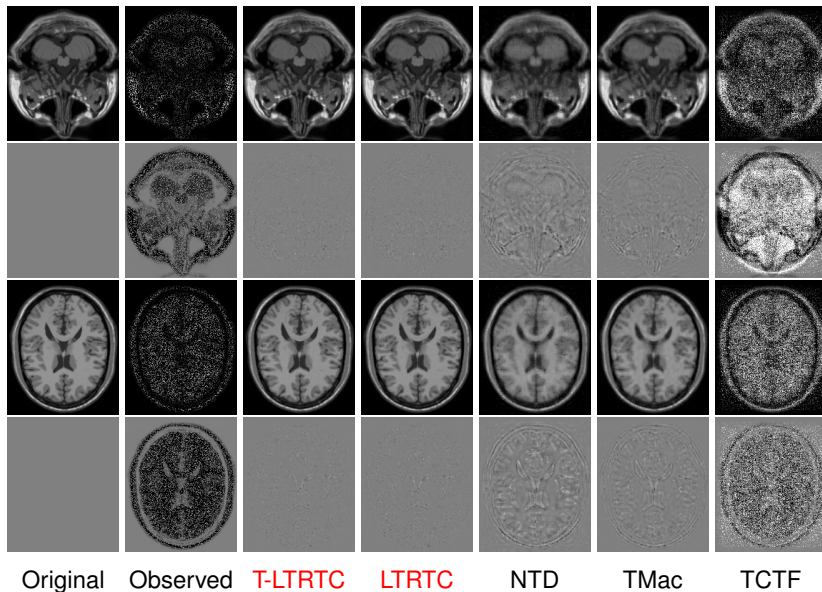


Figure: Completion results of The MRI Volume Dataset.

Image simulation (California Institute of Technology Color Face Image Library)

Table: Numerical results for face pictures.

Image	T-LTRTC		LTRTC		NTD		TMac		TCTF	
	PSNR	rel.err	PSNR	rel.err	PSNR	rel.err	PSNR	rel.err	PSNR	rel.err
Face1	32.4	3.55e-02	29.9	4.72e-02	23.7	9.60e-02	25.9	7.47e-02	23.7	9.66e-02
Face2	32.4	3.53e-02	29.8	4.77e-02	24.2	9.01e-02	25.6	7.70e-02	25.1	8.21e-02
Face3	30.5	4.49e-02	28.2	5.90e-02	22.9	1.08e-01	24.6	8.89e-02	22.5	1.13e-01
Face4	31.8	5.11e-02	30.4	6.01e-02	26.3	9.60e-02	26.0	9.92e-02	25.3	1.08e-01
Face5	30.8	5.85e-02	29.5	6.79e-02	25.9	1.03e-01	25.5	1.08e-01	24.9	1.15e-01
Face6	33.9	2.77e-02	32.4	3.33e-02	23.5	9.26e-02	27.3	5.98e-02	28.6	5.11e-02

Video simulation

Table: Numerical results for video inpainting.

Video	T-LTRTC		LTRTC		NTD		TMac	
	PSNR	rel.err	PSNR	rel.err	PSNR	rel.err	PSNR	rel.err
Suzie	35.1	3.86e-02	34.3	4.26e-02	28.6	8.22e-02	29.3	7.53e-02
News	35.0	4.76e-02	34.6	5.00e-02	26.3	1.30e-01	28.3	1.03e-01
Carphone	32.9	4.80e-02	32.5	5.06e-02	27.4	9.03e-02	28.9	7.60e-02



Figure: Uniformly sampled video inpainting.

In real life, there may be a basic lack of data in a certain frame of the video, and worse, **the basic lack of data in several consecutive frames**. In order to check the recovery effect of our model on this situation, we lose the data of the 8th frame, the 8-9th frame, the 7-9th frame, the 6th-10th frame, and we uniformly select 0.1% of the lost data the samples and other data points without missing frames are known.

Table: Numerical results for the masked video inpainting.

Lost frame	T-LTRTC		LTRTC		NTD		TMac	
	PSNR	rel.err	PSNR	rel.err	PSNR	rel.err	PSNR	rel.err
8	59.8	2.27e-03	33.9	4.47e-02	30.1	6.93e-02	26.5	1.04e-01
8-9	55.1	3.88e-03	30.9	6.27e-02	26.6	1.03e-01	23.7	1.45e-01
7-9	50.4	6.64e-03	27.3	9.56e-02	24.3	1.35e-01	21.0	1.97e-01
6-10	35.9	3.55e-02	26.0	1.10e-02	23.3	1.52e-01	19.4	2.37e-01

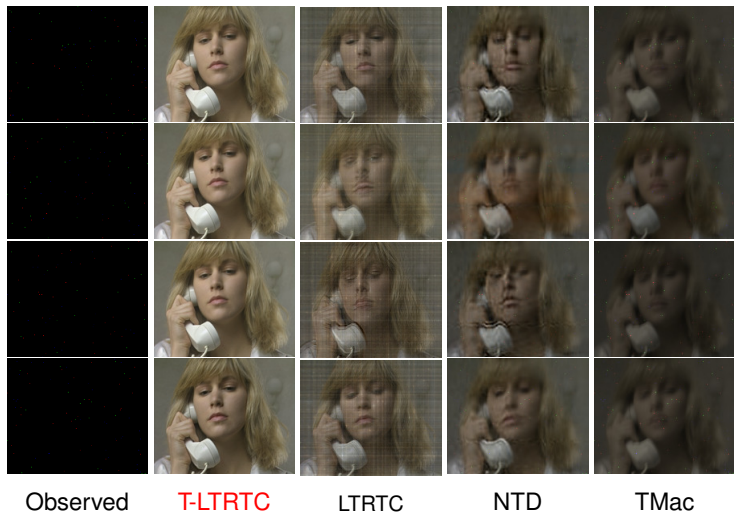


Figure: Recovered video of the masked video. From top to bottom, the data of the 8th frame, the 8th-9th frame, the 7th-9th frame, and the 6th-10th frame are lost.

Thank you!