

Contents

1	Introduction — 1
2	Theory on separable approximation of multivariate functions — 9
2.1	Representing multivariate functions via separation of variables — 9
2.1.1	Schmidt decomposition of bivariate functions — 10
2.1.2	Tensor product of Hilbert spaces — 11
2.1.3	Additive representation in the canonical and Tucker type form — 14
2.1.4	Functional matrix product states decomposition — 16
2.1.5	Examples on the explicit canonical, Tucker, and MPF design — 18
2.1.6	Nonlinear approximation of functions in separable form — 20
2.1.7	On canonical decomposition by greedy algorithm — 22
2.1.8	Tensor structured representation of operators — 24
2.2	Analytic methods of separable approximation — 26
2.2.1	The problem setting — 26
2.2.2	Best polynomial approximation — 26
2.2.3	Chebyshev interpolation — 28
2.2.4	Tensor product polynomial interpolation — 30
2.2.5	Separable approximation of the Helmholtz kernel — 32
2.2.6	Separation by exponential fitting — 36
2.3	Introduction to sinc approximation methods — 39
2.3.1	Fourier transform in $L^1(\mathbb{R})$ and in $L^2(\mathbb{R})$ — 40
2.3.2	Sampling theorem. Sinc interpolation — 42
2.3.3	Sinc approximation of analytic functions — 45
2.3.4	Improved error bound in the case of double exponential decay — 47
2.3.5	Sinc interpolation on an interval (a, b) — 49
2.3.6	Numerics for the sinc interpolation on (a, b) and \mathbb{R}_+ — 50
2.4	Low rank sinc approximation to the Green kernels — 52
2.4.1	Sinc interpolation of multivariate functions — 53
2.4.2	Error bound for tensor product sinc interpolant — 53
2.4.3	Application to the function $\frac{1}{x_1^2 + \dots + x_d^2}$ — 55
2.4.4	Application to the generalized Newton kernel $\frac{1}{\sqrt{x_1^2 + \dots + x_d^2}}$ — 58
2.4.5	Sinc approximation of the Slater function — 60
2.4.6	Tucker and canonical approximation of integral operators — 62
2.4.7	Sinc method for the Yukawa potential by projection collocation — 65
2.4.8	Helmholtz kernel revisited — 68

3	Multilinear algebra and nonlinear tensor approximation — 70
3.1	Traditional numerics meets higher dimensions — 70
3.1.1	Multidimensional PDEs in modern applications — 70
3.1.2	Numerical methods for low dimensions as the building block — 72
3.1.3	Matrix SVD and rank- r matrices — 73
3.1.4	Reduced truncated SVD — 75
3.1.5	Cholesky factorization and adaptive cross approximation — 76
3.1.6	\mathcal{H} matrix format in low dimensions $d \leq 3$: a short excursus — 77
3.1.7	Fast Fourier transform — 80
3.1.8	Discrete convolution via FFT — 81
3.1.9	A new paradigm: tensor methods beat supercomputers — 82
3.2	Introduction to canonical and Tucker tensor formats — 83
3.2.1	Preliminary discussion — 83
3.2.2	Tensor product of finite dimensional Hilbert spaces — 84
3.2.3	Matrix unfolding and contracted product of tensors — 85
3.2.4	Canonical representation as a sum of rank-1 tensors — 87
3.2.5	Little analogy between the cases $d = 2$ and $d \geq 3$ — 90
3.2.6	Strassen algorithm via rank decomposition — 92
3.2.7	Tucker format: orthogonal subspace representation — 93
3.2.8	Tucker orthogonality meets the canonical sparsity — 95
3.2.9	Bilinear operations on formatted tensors — 96
3.3	Direct methods of low rank approximation — 98
3.3.1	On nonlinear approximation by rank structured tensors — 99
3.3.2	Higher order SVD (HOSVD) — 101
3.3.3	Reduced HOSVD and the canonical-to-Tucker transform — 103
3.3.4	Other direct methods of approximation and general overview — 107
3.4	Tensor approximation by nonlinear ALS iteration — 110
3.4.1	Approximation on Tucker manifold by dual maximization — 111
3.4.2	Best rank-1 approximation — 112
3.4.3	Best rank- r Tucker approximation of full format target — 113
3.4.4	Remarks on rank- R canonical approximation by ALS iteration — 114
3.4.5	Two-level Tucker-to-canonical approximation to the CP input — 116
3.4.6	Multigrid Tucker approximation of function related tensors — 119
3.5	Matrices in canonical and Tucker tensor formats — 124
3.5.1	Canonical and Tucker matrix (operator) formats — 124
3.5.2	The Kronecker product of matrices revisited — 125
3.5.3	General properties of the Kronecker product of matrices — 126
3.5.4	Matrix operations with Kronecker products and sums — 127
3.5.5	Functions of the Kronecker products — 128
3.5.6	Eigenvalue problem for Kronecker sums — 129
3.5.7	Application to matrix Lyapunov/Sylvester equations — 130

3.5.8	Kronecker–Hadamard scalar product —	131
3.5.9	Remarks on rank structured operators (matrices) —	131
3.5.10	Comments on Kronecker matrix rank if $d = 2$ —	132
3.5.11	Complexity of the Kronecker matrix arithmetics —	133
3.6	From additive to multiplicative dimension splitting —	133
3.6.1	Making high dimensional functions and operators tractable —	133
3.6.2	Matrix product states and tensor train formats —	134
3.6.3	Specific features of the TT factorization —	136
3.6.4	Asymptotically optimal rank- r TT approximation —	140
3.6.5	Comments on approximation by TT tensors —	143
3.6.6	Canonical, Tucker, and MPO operators (matrices) —	145
3.6.7	Higher order SVD and SVD based TT rank truncation —	147
3.6.8	Analytic and algebraic approximation methods in tensor formats revisited —	149
4	Superfast computations via quantized tensor approximation —	153
4.1	Quantized TT approximation: TT tour of highest dimensions —	153
4.1.1	Main motivation for the QTT approach —	154
4.1.2	Quantics folding to higher dimension: general scheme —	155
4.1.3	QTT type tensor format and its hybrid versions —	157
4.1.4	Why QTT approximation does a job —	159
4.1.5	QTT approximation on classes of functional vectors —	160
4.1.6	QTT approximation in analytic form —	165
4.1.7	Examples of QTT supercompression in high dimensions —	167
4.1.8	Numerics on QTT and QCP approximation —	167
4.1.9	TT/QTT based tensor numerical methods: main ingredients —	168
4.2	Explicit TT/QTT representation of functional tensors —	169
4.2.1	Functional TT decomposition revisited —	170
4.2.2	Trigonometric functions of a sum of univariate functions —	170
4.2.3	QTT decomposition of rank- r separable functions —	174
4.2.4	QTT decomposition of rational polynomials and other examples —	175
4.2.5	TT ranks of multivariate polynomials —	177
4.2.6	QTT ranks of multivariate polynomials —	179
4.2.7	QTT ranks of special multivariate polynomials —	180
4.3	Explicit QTT representation of multivariate matrices —	182
4.3.1	Operator TT (OTT) decomposition —	182
4.3.2	Vector TT and QTT ranks of a multiway matrix —	183
4.3.3	Operator TT and QTT ranks of a matrix —	184
4.3.4	Notations to explicit QTT decomposition of matrices —	185
4.3.5	‘One dimensional’ shift and gradient matrices in QTT format —	187
4.3.6	QTT representation of the one dimensional Laplacian —	188

4.3.7	TT and QTT decomposition of the D dimensional Laplacian —	189
4.3.8	Laplace operator inverse for $d = 1$ —	191
4.3.9	Laplace operator inverse for $d \geq 2$ —	194
4.3.10	Stiffness matrix for elliptic operators with separable coefficients —	197
4.3.11	Multidimensional bilinear forms —	200
4.3.12	Toward numerical issues —	204
4.4	QTT-FFT and convolution transform in logarithmic time —	205
4.4.1	Diagonalizing circulant matrix revisited —	205
4.4.2	Discrete circulant/Toeplitz convolution —	207
4.4.3	QTT decomposition of 1D shift matrices of size $2^d \times 2^d$ —	207
4.4.4	QTT based circulant/Toeplitz convolution in $O(\log N)$ cost —	208
4.4.5	QTT decomposition of FFT matrix has irreducible ε rank —	209
4.4.6	Fast QTT-FFT based on Cooley–Tuckey recursion —	211
4.4.7	QTT-FFT versus sparse FFT: numerical comparison —	213
5	Tensor approach to multidimensional integrodifferential equations —	216
5.1	Tensor approximation of multivariate convolution —	216
5.1.1	Problem setting —	216
5.1.2	Discretization of translation invariant integral operators —	217
5.1.3	$O(h^2)$ and $O(h^3)$ error bounds —	219
5.1.4	Rank structured tensor approximation to discrete convolution —	223
5.1.5	Tensor product convolution on generic nonuniform grids in \mathbb{R}^d —	226
5.1.6	$O(n \log n)$ convolution on 1D composite grid —	227
5.1.7	Low rank sinc approximation of convolving tensors, algebraic rank reduction —	230
5.1.8	Numerical verification on quantum chemistry data —	233
5.2	Tensor numerical methods in Hartree–Fock calculations —	235
5.2.1	Nonlinear eigenvalue problem —	236
5.2.2	Grid based rank structured approximation in Hartree–Fock calculus —	238
5.2.3	Rank structured representation of the two-electron integrals tensor —	239
5.2.4	Calculating multidimensional integrals by using tensor formats —	241
5.2.5	Core Hamiltonian on tensor grid —	243
5.2.6	Numerical illustrations to the Hartree–Fock solver —	244
5.2.7	MP2 correction scheme by low rank tensor decompositions of two-electron integrals —	248

- 5.2.8 Toward calculation of excited states: reduced basis approach by low rank approximation to the Bethe–Salpeter Hamiltonian — **250**
- 5.2.9 Sketch on the Green function iteration for the Kohn–Sham equation — **252**
- 5.2.10 On separable approximation to the convolving functions — **257**
- 5.2.11 Linearized Hartree–Fock equation for finite lattice and quasiperiodic systems: tensor approach — **261**
- 5.3 Real time dynamics by parabolic equations: tensor approach — **273**
 - 5.3.1 General introduction — **273**
 - 5.3.2 Basic approaches to time integration: approximating $e^{-t\mathcal{H}}\psi_0$ — **275**
 - 5.3.3 Rank bounds for space-time tensor approximation based on Cayley transform — **275**
 - 5.3.4 The TT/QT based solver for the Fokker–Planck equation — **279**
 - 5.3.5 Numerics for QTT based solver: heat equation — **282**
 - 5.3.6 Numerics for the Fokker–Planck problem: the dumbbell model discretized on large grids — **283**
 - 5.3.7 Chemical master equation in the QTT-Tucker format — **286**
 - 5.3.8 Discretization of CME. Analysis of the rank structure in Hamiltonian — **290**
 - 5.3.9 Towards application to spin models — **292**
- 5.4 Rank structured approximation to stochastic and parametric PDEs — **293**
 - 5.4.1 Problem setting — **293**
 - 5.4.2 Stochastic collocation: canonical tensor discretization in the additive case — **295**
 - 5.4.3 Preconditioned rank truncated iteration — **298**
 - 5.4.4 Stochastic collocation in log additive case: using TT tensor format — **300**
 - 5.4.5 Numerics to rank structured solution of sPDEs: additive and log additive cases — **303**
- 5.5 Range separated tensor format: breaking through the complexity of many-particle modeling — **306**
 - 5.5.1 Main motivations — **306**
 - 5.5.2 Rank structured lattice sum of interaction potentials — **308**
 - 5.5.3 Basic idea and general definition of range separated formats — **311**
 - 5.5.4 Rank and complexity estimates for long range part: sketching the proof — **314**
 - 5.5.5 Sketch of initial applications: electrostatic potential of large biomolecules — **318**
 - 5.5.6 Scattered data modeling and tensor approximation of large covariance matrices — **319**

5.6	Tensor methods for quasiperiodic systems versus geometric homogenization —	321
5.6.1	Fast integration of highly oscillating functions —	321
5.6.2	Elliptic PDEs with oscillating features: analysis in 1D —	324
5.6.3	QTT matrix representation and numerics for the QTT tensor solver —	327
5.6.4	Multidimensional problems —	328
5.7	A numerical scheme for stochastic homogenization problems —	333
5.7.1	Elliptic problem in periodic supercells —	333
5.7.2	Generation of stiffness matrix by using Kronecker products of univariate operators —	334
5.7.3	Fast matrix assembling for the stochastic part —	338
5.7.4	Computational scheme for the homogenized coefficient via stochastic average —	340
5.7.5	Empirical variance versus the size of representative volume elements —	342
5.7.6	Asymptotic empirical average versus the number of stochastic realizations —	344
5.8	Sketch of other applications —	344
5.8.1	Operator dependent RS tensor approximation of the Dirac delta —	344
5.8.2	Tensor approach to isogeometric analysis —	346
5.8.3	Quantized-CP approximation of function generated data —	347
5.8.4	Superfast QTT wavelet transform —	347

Bibliography — 349

Index — 367