Understanding Deflation Process in Over-parametrized Tensor Decomposition

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Abstract

In this paper we study the training dynamics for gradient flow on over-parametrized tensor decomposition problems. Empirically, such training process often first fits larger components and then discovers smaller components, which is similar to a tensor deflation process that is commonly used in tensor decomposition algorithms. We prove that for orthogonally decomposable tensor, a slightly modified version of gradient flow would follow a tensor deflation process and recover all the tensor components. Our proof suggests that for orthogonal tensors, gradient flow dynamics works similarly as greedy low-rank learning in the matrix setting, which is a first step towards understanding the implicit regularization effect of over-parametrized models for low-rank tensors.

1 Introduction

Recently, over-parametrization has been recognized as a key feature of neural network optimization. A line of works known as the Neural Tangent Kernel (NTK) showed that it is possible to achieve zero training loss when the network is sufficiently over-parametrized (Jacot et al., 2018; Du et al., 2018; Allen-Zhu et al., 2018b). However, the theory of NTK implies a particular dynamics called lazy training where the neurons do not move much (Chizat et al., 2019), which is not natural in many settings and can lead to worse generalization performance (Arora et al., 2019b). Many works explored other regimes of over-parametrization (Chizat and Bach, 2018; Mei et al., 2018) and analyzed dynamics beyond lazy training (Allen-Zhu et al., 2018a; Li et al., 2020a; Wang et al., 2020).

Over-parametrization does not only help neural network models. In this work, we focus on a closely related problem of tensor (CP) decomposition. In this problem, we are given a tensor of the form

\[ T^* = \sum_{i=1}^{r} a_i(U[:, i])^{\otimes 4}, \]

where \( a_i \geq 0 \) and \( U[:, i] \) is the \( i \)-th column of \( U \in \mathbb{R}^{d \times r} \). The goal is to fit \( T^* \) using a tensor \( T \) of a similar form:

\[ T = \sum_{i=1}^{m} (W[:, i])^{\otimes 4} \]

Here \( W \) is a \( d \times m \) matrix whose columns are components for tensor \( T \). The model is over-parametrized when the number of components \( m \) is larger than \( r \). The choice of normalization

*Alphabetical order.

35th Conference on Neural Information Processing Systems (NeurIPS 2021).
We say $T^*$ is an orthogonal tensor if the ground truth components $U[:, i]$'s are orthonormal.

Due to some technical challenges, we actually require the target accuracy to be at least $\exp(-\sigma(d/\log d))$. This is only a very mild restriction since the dependence is exponential in $d$, and in practice, $d$ is usually large and this lower bound can easily drop below the numerical precision.
are small and $T - T^*$ remains stable, while the decreasing regions correspond to the period of time where a ground truth component is being fitted.

However, there are many challenges in analyzing this process. The main problem is that the gradient flow would introduce a lot of dependencies throughout the trajectory, making it harder to analyze the fitting of later ground truth components, especially ones that are much smaller. We modify the algorithm to include a reinitialization step per epoch, which alleviates the dependency issue. Even after the modification we still need a few more techniques:

**Local stability** One major problem in analyzing the dynamics in a later stage is that the components used to fit the previous ground truth components are still moving according to their gradients, therefore it might be possible for these components to move away. To address this problem, we add a small regularizer to the objective, and give a new local stability analysis that bounds the distance to the fitted ground truth component both individually and on average. The idea of bounding the distance on average is important as just assuming each component $w$ is close enough to the fitted ground truth component is not sufficient to prove that $w$ cannot move far. While similar ideas were considered in Chizat (2021), the setting of tensor decomposition is different.

**Norm/Correlation relation** A key step in our analysis establishes a relationship between norm and correlation: we show if a component $w$ crosses a certain norm threshold, then it must have a very large correlation with one of the ground truth components. This offers an initial condition for local stability and makes sure the residual $T^* - T$ is almost close to an orthogonal tensor. Establishing this relation is difficult as unlike the high level intuition, we cannot guarantee $T^* - T$ remains unchanged even within a single epoch: it is possible that one ground truth component is already fitted while no large component is near another ground truth component of same size. In previous work, Li et al. (2020a) deals with a similar problem for neural networks using gradient truncation that prevents components from growing in the first phase (and as a result has super-exponential dependency on the ratio between largest and smallest $a_i$). We give a new technique to control the influence of ground truth components that are fitted within this epoch, so we do not need the gradient truncation and can characterize the deflation process.

1.2 Related works

**Neural Tangent Kernel** There is a recent line of work showing the connection between Neural Tangent Kernel (NTK) and sufficiently wide neural networks trained by gradient descent (Jacot et al., 2018; Allen-Zhu et al., 2018b; Du et al., 2018, 2019; Li and Liang, 2018; Arora et al., 2019b,c; Zou et al., 2020; Oymak and Soltanolkotabi, 2020; Ghorbani et al., 2021). These papers show when the width of a neural network is large enough, it will stay around the initialization and its training dynamic is close to the dynamic of the kernel regression with NTK. In this paper we go beyond the NTK setting and analyze the trajectory from a very small initialization.

**Mean-field analysis** There is another line of works that use mean-field approach to study the optimization for infinite-wide neural networks (Mei et al., 2018; Chizat and Bach, 2018; Nguyen and Pham, 2020; Nitanda and Suzuki, 2017; Wei et al., 2019; Rotskoff and Vanden-Eijnden, 2018; Sirignano and Spiliopoulos, 2020). Chizat et al. (2019) showed that, unlike NTK regime, the parameters can move away from its initialization in mean-field regime. However, most of the existing works need width to be exponential in dimension and do not provide a polynomial convergence rate.

**Beyond NTK** There are many works showing the gap between neural networks and NTK (Allen-Zhu and Li, 2019; Allen-Zhu et al., 2018a; Yehudai and Shamir, 2019; Ghorbani et al., 2019, 2020; Dyer and Gur-Ari, 2019; Woodworth et al., 2020; Bai and Lee, 2019; Bai et al., 2020; Huang and Yau, 2020; Chen et al., 2020). In particular, Li et al. (2020a) and Wang et al. (2020) are closely related with our setting. While Li et al. (2020a) focused on learning two-layer ReLU neural networks with orthogonal weights, they relied on the connection between tensor decomposition and neural networks (Ge et al., 2017) and essentially worked with tensor decomposition problems. In their result, all the $a_i$’s are within a constant factor and all components are learned simultaneously. We allow ground truth components with very different scale and show a deflation phenomenon. Wang et al. (2020) studied learning a low-rank non-orthogonal tensor, but they only showed the
learned tensor $T$ will eventually be close to the ground truth tensor $T^*$ and does not guarantee the components of $T$ will align with the components of $T^*$. On the other hand, we fully characterize the training trajectory and the components of the learned tensor.

**Implicit regularization** Many works recently showed that different optimization methods tend to converge to different optima and have different optimization trajectories in several settings (Saxe et al., 2014; Soudry et al., 2018; Nacson et al., 2019; Ji and Telgarsky, 2018a,b, 2019, 2020; Gunasekar et al., 2018a,b; Moroshko et al., 2020; Arora et al., 2019a; Lyu and Li, 2019; Chizat and Bach, 2020). In particular, Saxe et al. (2014) related the dynamics of gradient descent to the magnitude of the singular values of the target weight matrices for linear networks with orthogonal inputs. The phenomenon there is qualitatively similar to our results, but the settings and the proof techniques are very different. The more related and recent works are Li et al. (2020b) and Razin et al. (2021). Li et al. (2020b) studied matrix factorization problem and showed that it biases towards low rank tensor. Both of these works considered partially observable matrix or tensor and are only able to fully analyze the first epoch (i.e., recover the largest direction). We focus on a simpler setting with fully-observable ground truth tensor and give a complete analysis of learning all the ground truth components.

1.3 Outline

In Section 2 we introduce the basic notations and problem setup. In Section 3 we review tensor deflation process and tensor power method. We then give our algorithm in Section 4. Section 5 gives the formal main theorem and discusses high-level proof ideas. We conclude in Section 6 and discuss some limitations of the work. The detailed proofs and additional experiments are left in the appendix.

2 Preliminaries

**Notations** We use upper-case letters to denote matrices and tensors, and lower-case letters to denote vectors. For any positive integer $n$, we use $[n]$ to denote the set $\{1, 2, \cdots, n\}$. We use $I_d$ to denote $d \times d$ identity matrix, and omit the subscript $d$ when the dimension is clear. We use $\delta_0 \text{Unif}(S^{d-1})$ to denote the uniform distribution over $(d-1)$-dimensional sphere with radius $\delta_0$.

For vector $v$, we use $\|v\|$ to denote its $\ell_2$ norm. We use $v_k$ to denote the $k$-th entry of vector $v$, and use $v_{-k}$ to denote vector $v$ with its $k$-th entry removed. We use $\bar{v}$ to denote the normalized vector $\bar{v} = v/\|v\|$, and use $\bar{v}_k$ to denote the $k$-th entry of $\bar{v}$.

For a matrix $A$, we use $A[;i]$ to denote its $i$-th column and col$(A)$ to denote the set of all column vectors of $A$. For matrix $M$ or tensor $T$, we use $\|M\|_F$ and $\|T\|_F$ to denote their Frobenius norm, which is equal to the $\ell_2$ norm of their vectorization.

For simplicity we restrict our attention to symmetric 4-th order tensors. For a vector $v \in \mathbb{R}^d$, we use $v^\otimes 4$ to denote a $d \times d \times d \times d$ tensor whose $(i,j,k,l)$-th entry is equal to $v_iv_jv_kv_l$. Suppose $T = \sum_w w^\otimes 4$, we define $T(v^\otimes 4)$ as $\sum_w \langle w,v \rangle^4$, $T(v^\otimes 3, I)$ as $\sum_w \langle w,v \rangle^3 w$, and $T(v^\otimes 2, u, I) = \sum_w \langle w, v \rangle^2 \langle w, u \rangle w$.

For clarity, we always call a component in $T^*$ as ground truth component and call a component in our model $T$ simply as component.

**Problem setup** We consider the problem of fitting a 4-th order tensor. The components of the ground truth tensor is arranged as columns of a matrix $U \in \mathbb{R}^{d \times r}$, and the tensor $T^*$ is defined as

$$T^* = \sum_{i=1}^r a_i(U[;i] \otimes 4),$$

where $a_1 \geq a_2 \geq \cdots \geq a_r \geq 0$ and $\sum_{i=1}^r a_i = 1$. For convenience in the analysis, we assume $a_i \geq \epsilon/\sqrt{d}$ for all $i \in [r]$. This is without loss of generality because the target accuracy is $\epsilon$ and we
can safely ignore very small ground truth components with \( a_i < \epsilon / \sqrt{d} \). In this paper, we focus on the case where the components are orthogonal—that is, the columns \( U[:,i] \)'s are orthonormal. For simplicity we assume without loss of generality that \( U[:,i] = e_i \) where \( e_i \) is the \( i \)-th standard basis vector\(^4\). To reduce the number of parameters we also assume \( r = d \), again this is without loss of generality because we can simply set \( a_i = 0 \) for \( i > r \).

There can be many different ways to parametrize the tensor that we use to fit \( T^* \). Following previous works (Wang et al., 2020; Li et al., 2020a), we use an over-parameterized and two-homogeneous tensor

\[
T = \sum_{i=1}^m \frac{W[:,i] \otimes 4}{\|W[:,i]\|^2}.
\]

Here \( W \in \mathbb{R}^{d \times m} \) is a matrix with \( m \) columns that corresponds to the components in \( T \). It is overparametrized when \( m > r \).

Since the tensor \( T \) only depends on the set of columns \( W[:,i] \) instead of the orderings of the columns, for the most part of the paper we will instead write the tensor \( T \) as

\[
T = \sum_{w \in \text{col}(W)} \frac{w \otimes 4}{\|w\|^2},
\]

where \( \text{col}(W) \) is the set of all the column vectors in \( W \). This allows us to discuss the dynamics of coordinates for a component \( w \) without using the index for the component. In particular, \( w_i \) always represents the \( i \)-th coordinate of the vector \( w \). This representation is similar to the mean-field setup (Chizat and Bach, 2018; Mei et al., 2018) where one considers a distribution on \( w \), however since we do not rely on analysis related to infinite-width limit we use the sum formulation instead. For the ease of presentation, we choose to restrict our setting to fourth-order tensor decomposition, but our results can be easily generalized to tensor with order at least three.

### 3 Tensor deflation process and tensor power method

In this section we will first discuss the basic tensor deflation process for orthogonal tensor decomposition. Then we show the connection between the tensor power method and gradient flow.

**Tensor deflation** For orthogonal tensor decomposition, a popular approach is to first fit the largest ground truth component in the tensor, then subtract it out and recurse on the residual. The general process is given in Algorithm 1. In this process, there are multiple ways to find the best rank-1 approximation. For example, Anandkumar et al. (2014) uses tensor power method, which picks many random vectors \( w \), and update them as \( w = T^*(w \otimes 3, I) / \|T^*(w \otimes 3, I)\| \).

**Algorithm 1** Tensor Deflation Process

**Input:** Tensor \( T^* \)

**Output:** Components \( W \) such that \( T^* \approx \sum_{w \in \text{col}(W)} \frac{w \otimes 4}{\|w\|^2} \)

Initially let the residual \( R \) be \( T^* \).

while \( \|R\|_F \) is large do

Find the best rank 1 approximation \( \frac{w \otimes 4}{\|w\|^2} \) for \( R \).

Add \( w \) as a new column in \( W \), and let \( R = R - \frac{w \otimes 4}{\|w\|^2} \).

end while

**Tensor power method and gradient flow** If we run tensor power method using a tensor \( T^* \) that is equal to \( \sum_{i=1}^d a_i e_i \otimes 4 \), then a component \( w \) will converge to the direction of \( e_i \) where \( i \) is equal to \( \arg \max_i a_i \bar{w}_i^2 \). If there is a tie (which happens with probability 0 for random \( w \)), then the point will be stuck at a saddle point.

\(^4\)This is without loss of generality because gradient flow (and our modifications) is invariant under rotation of the ground truth parameters.
Let’s consider running gradient flow on $W$ with objective function $\frac{1}{2} \| T - T^* \|_F^2$ as $T := \sum_{w \in \text{col}(W)} w^{\otimes 4}/\|w\|^2$. If $T$ does not change much, the residual $R := T^* - T$ is close to a constant. In this case the trajectory of one component $w$ is determined by the following differential equation:

$$\frac{dw}{dt} = 4R(\bar{w}^{\otimes 2}, w, I) - 2R(\bar{w}^{\otimes 4})w.$$  

(1)

To understand how this process works, we can take a look at $\frac{dw^2/dt}{w^2}$ (intuitively this corresponds to the growth rate for $w^2$). If $R \approx T^*$ then we have:

$$\frac{dw^2/dt}{w^2} \approx 8a_i\bar{w}_i^2 - 4 \sum_{j \in [d]} a_j\bar{w}_j^2.$$  

From this formula it is clear that the coordinate with larger $a_i\bar{w}_i^2$ has a faster growth rate, so eventually the process will converge to $\epsilon_i$ where $i$ is equal to $\arg \max_i a_i\bar{w}_i^2$, same as the tensor power method. Because of their similarity later we refer to dynamics in Eqn. (1) as tensor power dynamics.

### 4 Our algorithm

Our algorithm is a modified version of gradient flow as described in Algorithm 2. First, we change the dynamics in Eqn. (1) as tensor power dynamics.

**Algorithm 2 Modified Gradient Flow**

**Input:** Number of components $m$, initialization scale $\delta_0$, re-initialization threshold $\delta_1$, increasing rate of epoch length $\gamma$, target accuracy $\epsilon$, regularization coefficient $\lambda$  

**Output:** Tensor $T$ satisfying $\| T - T^* \|_F \leq \epsilon$

Initialize $W^{(0,0)}$ as a $d \times m$ matrix with each column $w^{(0,0)}$ i.i.d. sampled from $\delta_0 \text{Unif}(S^{d-1})$.  

$\beta^{(0)} \leftarrow \| T^{(0,0)} - T^* \|_F$; $s \leftarrow 0$  

while $\| T^{(s,0)} - T^* \|_F > \epsilon$ do

Phases: Starting from $W^{(s,0)}$, run gradient flow for time $t_1^{(s)} = O(\frac{d}{\beta^{(s)} \log(d)})$.

Reinitialize all components that have $\ell_2$ norm less than $\delta_1$ by sampling i.i.d. from $\delta_0 \text{Unif}(S^{d-1})$.

Phases: Starting from $W^{(s,\ell_2^{(s)})}$, run gradient flow for $t_2^{(s)} = \ell_1^{(s)} = O(\frac{\log(1/\delta_1) + \log(1/\lambda)}{\beta^{(s)} \gamma})$ time

$W^{(s+1,0)} \leftarrow W^{(s,\ell_2^{(s)})}$; $\beta^{(s+1)} \leftarrow \beta^{(s)}(1 - \gamma)$; $s \leftarrow s + 1$

end while
5 Main theorem and proof sketch

In this section we discuss the ideas to prove the following main theorem.

**Theorem 1.** For any ε ≥ \exp(-o(d/\log d)), there exists γ = \Theta(1), m = \text{poly}(d), λ = \min\{O(\log d/d), O(\epsilon/d^{1/2})\}, α = \min\{O(\lambda/d^{1/2}), O(\lambda^2), O(c^2/d^3)\}, δ_1 = O(\alpha^{3/2}/m^{3/2}), δ_0 = \Theta(\delta_1/\log^{3/2}(d)) such that with probability 1 − 1/poly(d) in the (re)-initializations, Algorithm 2 terminates in O(\log(d/\epsilon)) epochs and returns a tensor T such that

\[ \|T - T^*\|_F \leq \epsilon. \]

Intuitively, epoch s of Algorithm 2 will try to discover all ground truth components with \( a \) that is at least as large as \( \beta(s) \). The algorithm does this in two phases. In Phase 1, the small components \( w \) will evolve according to tensor power dynamics. For each ground truth component with large enough \( a \) that has not been fitted yet, we hope there will be at least one component in \( W \) that becomes large and correlated with \( \epsilon \). We call such ground truth components “discovered”. Phase 1 ends with a check that reinitializes all components with small norm. Phase 2 is relatively short, and in Phase 2 we guarantee that every ground truth component that has been discovered becomes “fitted”, which means the residual \( T - T^* \) becomes small in this direction.

However, there are still many difficulties in analyzing each of the steps. In particular, why would ground truth components that are fitted in previous epochs remain fitted? How to guarantee only components that are correlated with a ground truth component grow to a large norm? Why wouldn’t the gradient flow in Phase 2 mess up with the initialization we require in Phase 1? We discuss the high level ideas to solve these issues. In particular, in Section 5.1 we first give an induction hypothesis that is preserved throughout the algorithm, which guarantees that every ground truth component that is fitted remains fitted. In Section 5.2 we discuss the properties in Phase 1, and in Section 5.3 we discuss the properties in Phase 2.

5.1 Induction hypothesis and local stability

In order to formally define what it means for a ground truth component to be “discovered” or “fitted”, we need some more definitions and notations.

**Definition 1.** Define \( S_i^{(s,t)} \subseteq [m] \) as the subset of components that satisfy the following conditions: the k-th component is in \( S_i^{(s,t)} \) if and only if there exists some time \((s', t')\) that is no later than \((s, t)\) and no earlier than the latest re-initialization of \( W[; k] \) such that

\[ \|W(s', t')[; k]\| = \delta_1 \text{ and } \|W(s', t')[; k]\|^2 \geq 1 - \alpha^2. \]

We say that ground truth component \( i \) is discovered in epoch \( s \) at time \( t \), if \( S_i^{(s,t)} \) is not empty.

Intuitively, \( S_i^{(s,t)} \) is a subset of components in \( W \) such that they have large enough norm and good correlation with the \( i \)-th ground truth component. Although such components may not have a large enough norm to fit \( a \) yet, their norm will eventually grow. Therefore we say ground truth component \( i \) is discovered when such components exist.

For convenience, we shorthand \( w^{(s,t)} \subseteq \{W^{(s,t)}[; j]|j \in S_i^{(s,t)}\} \) by \( w^{(s,t)} \in S_i^{(s,t)} \). Now we will discuss when a ground truth component is fitted, for that, let

\[ \hat{a}_i^{(s,t)} = \sum_{w^{(s,t)} \in S_i^{(s,t)}} \|w^{(s,t)}\|^2. \]

Here \( \hat{a}_i^{(s,t)} \) is the total squared norm for all the components in \( S_i^{(s,t)} \). We say a ground truth component is fitted if \( a - \hat{a}_i^{(s,t)} \leq 2\lambda. \)

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*In the theorem statement, we have a parameter \( \alpha \) that is not used in our algorithm but is very useful in the analysis (see for example Definition 1). Basically, \( \alpha \) measures the closeness between a component and its corresponding ground truth direction (see more in Section 5.1).*

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We choose $\delta$ while the average what happens at the reinitialization steps. We discuss these details in later subsections.

We cannot maintain the correlation no matter how small $\alpha$. In particular, when $a_k$ fitted after the corresponding epoch (recall from Theorem 1 that $S_k(s,t) = \emptyset$). The norm of $v$ is very small compared with that of $w$ is negligible in most parts of the analysis). Conditions (a)(b) show that as long as a ground truth component $k$ has been discovered, all components that are in $S_k(s,t)$ will have good correlation, while the average of all such components will have even better correlation. The separation between individual correlation and average correlation is important in the proof. With only individual bound, we cannot maintain the correlation no matter how small $\alpha$ is. Here is an example below:

**Claim 2.** Suppose $T^* = e_k^{\otimes 4}$ and $T = w^{\otimes 4}$ with $\|w\|^2 + \|v\|^2 \in [2/3, 1]$. Suppose $\bar{v}_k^2 = 1 - \alpha$ and $\bar{w}_k = \bar{w}_k, \bar{v} = -\bar{w}_k$. Assuming $\|v\|^2 \leq c_1$ and $\alpha \leq c_2$ for small enough constants $c_1, c_2$, we have $\frac{d}{dt} \bar{v}_k^2 < 0$.

In the above example, both $\bar{v}$ and $\bar{w}$ are close to $e_k$ but they are opposite in other directions ($\bar{v}_k = \bar{w}_k$). The norm of $v$ is very small compared with that of $w$. Intuitively, we can increase $\bar{v}_k$ so that the average of $v$ and $w$ is more aligned with $e_k$. See the rigorous analysis in Appendix A.6.

The induction hypothesis will be carefully maintained throughout the analysis. The following lemma guarantees that the augmented flow steps the individual and average correlation will be maintained.

**Lemma 3.** In the setting of Theorem 1, suppose Proposition 1 holds in epoch $s$ at time $t$, we have

$$
\frac{d}{dt} [\bar{w}(s,t)]^2 \geq 8 \left( a_k - \delta_k(s,t) \right) \left( 1 - [\bar{w}(s,t)]^2 \right) - O(\alpha^{1.5}) ,
$$

$$
\frac{d}{dt} \bar{w}(s,t) [\bar{w}(s,t)]^2 \geq 8 \left( a_k - \delta_k(s,t) \right) \left( 1 - \bar{w}(s,t) [\bar{w}(s,t)]^2 \right) - O(\alpha^3) .
$$

In particular, when $a_k - \delta_k(s,t) \geq \Omega(\lambda) = \Omega(\sqrt{\alpha})$, we have $\frac{d}{dt} [\bar{w}(s,t)]^2 > 0$ when $[\bar{w}(s,t)]^2 = 1 - \alpha$ and $\frac{d}{dt} \bar{w}(s,t) [\bar{w}(s,t)]^2 > 0$ when $\bar{w}(s,t) [\bar{w}(s,t)]^2 = 1 - \alpha^2$.

The detailed proof for the local stability result can be found in Appendix A. Of course, to fully prove the induction hypothesis one needs to talk about what happens when a component enters $S_k(s,t)$, and what happens at the reinitialization steps. We discuss these details in later subsections.
5.2 Analysis of Phase 1

In Phase 1 our main goal is to discover all the components that are large enough. We also need to
propose Proposition 1. Formally we prove the following:

Lemma 4 (Main Lemma for Phase 1). In the setting of Theorem 1, suppose Proposition 1 holds at
(s, 0). For \( t_1^{(s)} := t_1^{(s)} + t_1^{(s)} \) with \( t_1^{(s)} = \Theta(d/(\beta(s) \log d)) \), \( t_1^{(s)} = \Theta(d/(\beta(s) \log^3 d)) \),
\( t_1^{(s)} = \Theta((d/\gamma)/(\beta(s))) \), with probability \( 1 - 1/poly(d) \) we have

1. Proposition 1 holds at \((s, t)\) for any \(0 \leq t < t_1^{(s)}\), and also for \( t = t_1^{(s)}\) after reinitialization.

2. If \( a_k \geq \beta(s) \) and \( S_k^{(s, 0)} = \emptyset\), we have \( S_k^{(s, t_1^{(s)})} \neq \emptyset\) and \( \delta_k^{(s, t_1^{(s)})} \geq \delta_1^2\).

3. If \( S_k^{(s, 0)} = \emptyset\) and \( S_k^{(s, t_1^{(s)})} \neq \emptyset\), we have \( a_k \geq C \beta(s) \) for universal constant \(0 < C < 1\).

Property 2 shows that large enough ground truth components are always discovered, while Property 3 guarantees that no small ground truth components can be discovered. Our proof relies on initial
components being “lucky” and having higher than usual correlation with one of the large ground
truth components. To make this clear we separate components into different sets (here we use \( \nu \) to
denote a component in \( W \):

Definition 2 (Partition of (re-)initialized components). For each direction \( i \in [d] \), define the set of
good components \( S_i^{(s)} \) and the set of potential components \( S_{i, pot}^{(s)} \) as follow, where \( \Gamma_i^{(s)} := \frac{1}{8 \nu_i^{(s)} t_1^{(s)}} \) if \( S_i^{(s, 0)} = \emptyset\), and \( \Gamma_i^{(s)} := \frac{1}{8 \lambda_s t_1^{(s)}} \) otherwise. Here \( \rho_i^{(s)} := c_\nu \Gamma_i^{(s)} \) and \( c_\nu \) is a small
enough absolute constant.

\[
S_i^{(s, good)} := \{ k \mid [v_i^{(s, 0)}]_2^2 \geq \Gamma_i^{(s)} + \rho_i^{(s)}, \ [v_j^{(s, 0)}]_2^2 \leq \Gamma_j^{(s)} - \rho_j^{(s)}, \forall j \neq i \text{ and } v_i^{(s, 0)} = W_i^{(s, 0)}[i, k] \},
\]

\[
S_i^{(s, pot)} := \{ k \mid [v_i^{(s, 0)}]_2^2 \geq \Gamma_i^{(s)} - \rho_i^{(s)} \text{ and } v_i^{(s, 0)} = W_i^{(s, 0)}[i, k] \}.
\]

Let \( S_i^{(s, 0)} := \bigcup_i S_i^{(s, good)} \) and \( S_{i, pot}^{(s)} := \bigcup_i S_i^{(s, pot)} \). We also define the set of bad components \( S_i^{(s)} \):

\[
S_{i, bad}^{(s)} := \{ k \mid \exists i \neq j \text{ s.t. } [v_i^{(s, 0)}]_2^2 \geq \Gamma_i^{(s)} - \rho_i^{(s)}, \ [v_j^{(s, 0)}]_2^2 \geq \Gamma_j^{(s)} - \rho_j^{(s)} \text{ and } v_i^{(s, 0)} = W_i^{(s, 0)}[i, k] \}.
\]

For convenience, we shorthand \( v_i^{(s, t)} \in \{ W_i^{(s, t)}[i, j] \mid j \in S_i^{(s, good)} \} \) by \( v_i^{(s, t)} \in S_i^{(s, good)} \) (same for \( S_{i, pot}^{(s)} \) and \( S_{i, bad}^{(s)} \)). Intuitively, the good components will grow very quickly and eventually pass the
norm threshold. Since both good and potential components only have one large coordinate, they will
become correlated with that ground truth component when their norm is large. The bad components
are correlated with two ground truth components so they can potentially have a large norm while
not having a very good correlation with either one of them. In the proof we will guarantee with
probability at least \( 1 - 1/poly(d) \) that good components exists for all large enough ground truth
components and there are no bad components. The following lemma characterizes the trajectories of
different type of components:

Lemma 5. In the setting of Lemma 4, for every \( i \in [d] \)

1. (Only good/potential components can become large) If \( v_i^{(s, t)} \notin S_{i, pot}^{(s)} \), \( \|v_i^{(s, t)}\| = O(\delta_0) \)
and \( [\nu_i^{(s, t)}]_2^2 = O((\log d)/d) \) for all \( i \in [d] \) and \( t \leq t_1^{(s)} \).

2. (Good components discover ground truth components) If \( S_i^{(s, good)} \neq \emptyset \), there exists \( v_i^{(s, t_1^{(s)})} \)
such that \( \|v_i^{(s, t_1^{(s)})}\| \geq \delta_1 \) and \( S_i^{(s, t_1^{(s)})} \neq \emptyset \).

3. (Large components are correlated with ground truth components) If \( \|v_i^{(s, t)}\| \geq \delta_1 \) for some
\( t \leq t_1^{(s)} \), there exists \( i \in [d] \) such that \( v_i^{(s, t)} \in S_i^{(s, t)} \).

The proof of Lemma 5 is difficult as one cannot guarantee that all the ground truth components that
we are hoping to fit in the epoch will be fitted simultaneously. However we are able to show that
\( T - T^* \) remains near-orthogonal and control the effect of changing \( T - T^* \) within this epoch. The
details are in Appendix B.
5.3 Analysis of Phase 2

In Phase 2 we will show that every ground truth component that’s discovered in Phase 1 will become fitted, and the reinitialized components will preserve the desired initialization conditions.

Lemma 6 (Main Lemma for Phase 2). In the setting of Theorem 1, suppose Proposition 1 holds at \((s, t_1^{(s)})\), we have for \(t_2^{(s)} - t_1^{(s)} := O\left(\frac{\log(1/\delta_1) + \log(1/\lambda)}{\beta^{(s)}}\right)\)

1. Proposition 1 holds at \((s, t)\) for any \(t_1^{(s)} \leq t \leq t_2^{(s)}\).
2. If \(S_k^{(s,t_1^{(s)})} \neq \emptyset\), we have \(a_k - \hat{a}_k^{(s,t_2^{(s)})} \leq 2\lambda\).
3. For any component \(v\) that was reinitialized at \(t_1^{(s)}\), we have \(\|v^{(s,t_2^{(s)})}\|^2 = \Theta(\delta_0^2)\) and \(\left\|\hat{v}_i^{(s,t_2^{(s)})}\right\|^2 = \left\|\hat{v}_i^{(s,t_1^{(s)})}\right\|^2 + o\left(\frac{\log d}{d}\right)\) for every \(i \in [d]\).

The main idea is that as long as a direction has been discovered, the norm of the corresponding components will increase very fast. The rate of that is characterized by the following lemma.

Lemma 7 (informal). In the setting of Theorem 6, for any \(t_1^{(s)} \leq t \leq t_2^{(s)}\),

\[
\frac{d}{dt} \hat{a}_k^{(s,t)} \geq \left(2(a_k - \hat{a}_k^{(s,t)}) - \lambda - O(\alpha^2)\right) \hat{a}_k^{(s,t)}.
\]

In particular, after \(O\left(\frac{\log(1/\delta_1) + \log(1/\lambda)}{\alpha_k}\right)\) time, we have \(a_k - \hat{a}_k^{(s,t)} \leq \lambda\).

By the choice of \(\delta_1\) and \(\lambda\), the length of Phase 2 is much smaller than the amount of time needed for the reinitialized components to move far, allowing us to prove the third property in Lemma 6. Detailed analysis is deferred to Appendix C.

6 Conclusion

In this paper we analyzed the dynamics of gradient flow for over-parametrized orthogonal tensor decomposition. With very mild modification to the algorithm (a small regularizer and some reinitializations), we showed that the trajectory is similar to a tensor deflation process and the greedy low-rank procedure in Li et al. (2020b). These modifications allowed us to prove strong guarantees for orthogonal tensors of any rank, while not changing the empirical behavior of the algorithm. We believe such techniques would be useful in later analysis for the implicit bias of tensor problems.

A major limitation of our work is that it only applies to orthogonal tensors. Going beyond this would require significantly new ideas—we observed that for general tensors, overparametrized gradient flow may have a very different behavior compared to the greedy low-rank procedure, as it is possible for two large component in the same direction to split into two different directions (see more details in Appendix E). We leave that as an interesting open problem.

Acknowledgements

Rong Ge, Xiang Wang and Mo Zhou are supported in part by NSF Award CCF-1704656, CCF-1845171 (CAREER), CCF-1934964 (Tripods), a Sloan Research Fellowship, and a Google Faculty Research Award.

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Overview of Supplementary Materials

In the supplementary material we will give detailed proof for Theorem 1. We will first highlight a few technical ideas that goes into the proof, and then give details for each part of the proof.

Continuity Argument  Continuity argument is the main tool we use to prove Proposition 1. Intu-
itively, the continuity argument says that if whenever a property is about to be violated, there exists
a positive speed that pulls it back, then that property will never be violated. In some sense, this is
the continuous version of the mathematical induction or, equivalently, the minimal counterexample
method. See Section 1.3 of Tao (2006) for a short discussion on this method.

However, since our algorithm is not just gradient flow, and in particular involves reinitialization steps
that are not continuous, we need to generalize continuity argument to handle impulses. We give
detailed lemmas in Section A.1 as the continuity argument is mostly used to prove Proposition 1.

Approximating residual  In many parts of the proof, we approximate the residual $T^* - T$ as:

$$T^* - T = \sum_{i=1}^{d} \tilde{a}_i e_i \otimes 4^i + \Delta,$$

where $\tilde{a}_i = a_i - \hat{a}_i$. That is, we think of $T^* - T$ as an orthogonal tensor with some perturbations.
The norm of the perturbation $\|\Delta\|_F$ is going to be bounded by $O(\alpha + m^2 \delta_1^2)$, which is sufficient
in several parts of the proof that only requires crude estimates. However, in several key steps of
our proof (including conditions (a) and (b) of Proposition 1 and the analysis of the first phase), it is
important to use extra properties of $\Delta$. In particular we will expand $\Delta$ to show that for a basis vector
$e_i$ we always have $\Delta(e_i \otimes 4^i) = o(\alpha)$, which gives us tighter bounds when we need them.

Radial and tangent movement  Throughout the proof, we often need to track the movement of
a particular component $w$ (a column in $W$). It is beneficial to separate the movement of $w$ into
radial and tangent movement, where radial movement is defined as $\langle \frac{dw}{dt}, w \rangle$ and tangent movement
is defined as $P_{w^\perp} \frac{dw}{dt}$ (where $P_{w^\perp}$ is the projection to the orthogonal subspace of $w$). Intuitively,
the radial movement controls the norm of the component $w$, and the tangent movement controls the
direction of $w$. When the component $w$ has small norm, it will not significantly change the residual
$T^* - T$, therefore we mostly focus on the tangent movement; on the other hand when norm of $w$
becomes large in our proof we show that it must already be correlated with one of the ground truth
components, which allow us to better control its norm growth.

Overall structure of the proof  The entire proof is a large induction/continuity argument which
maintains Proposition 1 as well as properties of the two phases (summarized later in Assumption 1).
In each part of the proof, we show that if we assume these conditions hold for the previous time,
then they will continue to hold during the phase/after reinitialization.

In Section A we prove Proposition 1 assuming Assumption 1 holds before. In Section B.2 we prove
guarantees of Phase 1 and reinitialization assuming Proposition 1. In Section C we prove guarantees
for Phase 2 assuming Proposition 1. Finally in Section D we give the proof of the main theorem.

Experiments  Finally in Section E.1 we give details about experiments that illustrate the deflation
process, and show why such a process may not happen for non-orthogonal tensors.

A  Proofs for Proposition 1

The goal of this section is to prove Proposition 1 under Assumption 1. We also prove Claim 2 in
Section A.6.

Notations  Recall we defined

$$\mathbb{E}_{x,w}^{(s,t)} f(w^{(s,t)}) := \frac{1}{\hat{a}_i} \sum_{w^{(s,t)} \in S^{(s,t)}} \|w^{(s,t)}\|^2 f(w^{(s,t)}).$$
We will use this notation extensively in this section. For simplicity, we shall drop the superscript of epoch $s$. Further, we sometimes consider expectation with two variables $v$ and $w$:

\[
\mathbb{E}_{i,v,w}[f(u^{(s,t)})] := \frac{1}{\hat{z}_i} \sum_{v^{(s,t)},w^{(s,t)} \in S_{i,v,w}^{(s,t)}} \left\| v^{(s,t)} \right\|^2 \left\| w^{(s,t)} \right\|^2 f(u^{(s,t)}, v^{(s,t)}).
\]

We will also use $z_i$ to denote $z_i := (\hat{v}^{(t)}, \hat{w}^{(t)})$ and $\hat{a}_k^{(t)} := a_k - \hat{a}_k^{(t)}$. Note that $v$ and $w$ in this section (and later in the proof) just serve as arbitrary components in columns of $W$.

**Assumption 1.** Throughout this section, we assume the following.

(a) For any $k \in [d]$, in phase 1, when $\|v^{(t)}\|$ enters $S_k^{(t)}$, that is, $\|v^{(t)}\| = \delta_1$, we have $\|\hat{v}_k^{(t)}\|^2 \geq 1 - \alpha^2$ if $\hat{a}_k^{(t)} < \alpha$ and $\|\hat{v}_k^{(t)}\|^2 \geq 1 - \alpha$ if $\hat{a}_k^{(t)} \geq \alpha$.

(b) There exists a small constant $c > 0$ s.t. for any $k \in [d]$ with $a_k < c \beta(s)$, in phase 1, no components will enter $S_k^{(t)}$.

(c) For any $k \in [d]$, in phase 2, no components will enter $S_k^{(t)}$.

(d) For the parameters, we assume $m \delta_t^2 \leq \alpha^3$ and $\Omega(\sqrt{\alpha}) \leq \lambda \leq O(\min_t \beta(s)) = O(\varepsilon/\sqrt{d})$.

**Remark.** As we mentioned, the entire proof is an induction and we only need the assumption up to the point that we are analyzing. The assumption will be proved later in Appendix B and C to finish the induction/continuity argument. The reason we state this assumption here, and state it as an assumption, is to make the dependencies more transparent.

**Remark on the choice of $\lambda$.** The lower bound $\lambda = \Omega(\sqrt{\alpha})$ comes from Lemma A.1. For the upper bound, first note that when $\lambda$ is larger than $\alpha_k$, actually the norm of components in $S_k^{(t)}$ can decrease (cf. Lemma A.6). Hence, we require $\lambda < c \min_t \beta(s)/10$ where $c$ is the constant in (c). This makes sure in phase 2 the growth rate of $\hat{a}_k^{(t)}$ is not too small.

**Proposition 1** (Induction hypothesis). In the setting of Theorem 1, for any epoch $s$ and time $t$ and every $k \in [d]$, the following hold.

(a) For any $u^{(s,t)} \in S_k^{(s,t)}$, we have $\left\| \hat{u}_k^{(s,t)} \right\|^2 \geq 1 - \alpha$.

(b) If $S_k^{(s,t)}$ is nonempty, $\mathbb{E}_{i,v,w}[\hat{u}_k^{(s,t)}] \geq 1 - \alpha^2 - 4sm \delta_t^2$.

(c) We always have $a_k - \hat{a}_k^{(s,t)} \geq \lambda/6 - sm \delta_t^2$; if $a_k \geq \lambda/(6sm)$, we further know $a_k - \hat{a}_k^{(s,t)} \leq \lambda + sm \delta_t^2$.

(d) If $u^{(s,t)} \in S_k^{(s,t)}$, then $\left\| u^{(s,t)} \right\| \geq \delta_1$.

Before we move on to the proof, we collect some further remarks on Proposition 1 and the proof overview here.

**Remark on the epoch correction term.** Note that conditions (b) and (c) have an additional term with form $O(s m \delta_t^2)$. This is because these average bounds may deteriorate a little when the content of $S_k^{(t)}$ changes, which will happen when new components enter $S_k^{(t)}$ or the reinitialization throw some components out of $S_k^{(t)}$. The norm of the components involved in these fluctuations is upper bounded by $\delta_1$ and the number by $m$. Thus the $O(m \delta_t^2)$ factor. The factor $s$ accounts for the accumulation across epochs. We need this to guarantee at the beginning of each epoch, the conditions hold with some slackness (cf. Lemma A.5). Though this issue can be fixed by a slightly sharper estimations for the ending state of each epoch, adding one epoch correction term is simpler and, since we only have $\log(d/e)$ epochs, it does not change the bounds too much and, in fact, we can always absorb them into the coefficients of $\lambda$ and $\alpha^2$, respectively.
Remark on condition (a). Note that Assumption 1 makes sure that when a component enters $S_k^{(t)}$, we always have $[\bar{v}_k^{(t)}]^2 \geq 1 - \alpha$. Hence, essentially this condition says that it will remain basis-like. Following the spirit of the continuity argument, to maintain this condition, it suffices to prove Lemma A.1, the proof of which is deferred to Section A.3. Also note that by Assumption 1 and the definition of $S_k^{(s,t)}$, neither the entrance of new components nor the reinitialization will break this condition.

**Lemma A.1.** Suppose that at time $t$, Proposition 1 is true. Assuming $\delta^2 = O(\alpha^{1.5} / m)$, we have for any $v^{(t)} \in c_k^{(t)}$, we have

$$\frac{d}{dt} [v^{(t)}]^2 \geq 8\bar{a}^{(t)} \left(1 - [\bar{v}_k^{(t)}]^2\right) [\bar{v}_k^{(t)}]^4 - O(\alpha^{1.5}) ,$$

In particular, if $\lambda = \Omega(\sqrt{\alpha})$, then $\frac{d}{dt} [v^{(t)}]^2 > 0$ whenever $[\bar{v}_k^{(t)}]^2 = 1 - \alpha$.

Remark on condition (b). The proof idea of condition (b) is similar to condition (a) and we prove Lemma A.2 in Section A.4. In Section A.4, we also handle the impulses caused by the entrance of new components and the reinitialization.

**Lemma A.2.** Suppose that at time $t$, Proposition 1 is true and $S_k^{(t)} \neq \emptyset$. Assuming $\delta^2 = O(\alpha^3 / m)$, we have

$$\frac{d}{dt} [E^{(t)}_{k,v} v_k^{(t)}]^2 \geq 8\bar{a}^{(t)} \left(1 - E^{(t)}_{k,v} v_k^{(t)}\right) - O(\alpha^3) .$$

In particular, if $\lambda = \Omega(\alpha)$, then $\frac{d}{dt} [E^{(t)}_{k,v} v_k^{(t)}]^2 > 0$ whenever $E^{(t)}_{k,v} v_k^{(t)} < 1 - \alpha^2 / 2$.

Remark on condition (c). This condition says that the residual along direction $k$ is always $\Omega(\lambda)$. This guarantees the existence of a small attraction region around $c_k$, which will keep basis-like components basis-like. We rely on the regularizer to maintain this condition. The second part of condition (c) means fitted directions will remain fitted. We prove Lemma A.3 and handle the impulses in Section A.5.

**Lemma A.3** (Lemma A.17 and Lemma A.18). Suppose that at time $t$, Proposition 1 is true. and no impulses happen at time $t$. Then at time $t$, we have

$$\frac{1}{\bar{a}^{(t)}} \frac{d}{dt} \bar{a}^{(t)} = 2\bar{a}^{(t)} - \lambda \pm O(\alpha^2) .$$

In particular, $\frac{d}{dt} \bar{a}^{(t)}$ is negative (resp. positive) when $\bar{a}^{(t)} > a_k - \lambda / 6$ (resp. $\bar{a}^{(t)} < a_k - \lambda$).

### A.1 Continuity argument

We mostly use the following version of continuity argument, which is adapted from Proposition 1.21 of Tao (2006).

**Lemma A.4.** Let $I^{(t)}$ be a statement about the structure of some object. $I^{(t)}$ is true for all $t \geq 0$ as long as the following hold.

(a) $I^{(0)}$ is true.

(b) $I$ is closed in the sense that for any sequence $t_n \to t$, if $I^{(t_n)}$ is true for all $n$, then $I^{(t)}$ is also true.

(c) If $I^{(t)}$ is true, then there exists some $\delta > 0$ s.t. $I^{(s)}$ is true for $s \in [t, t + \delta)$.

In particular, if $I^{(t)}$ has form $\bigwedge_{i=1}^N \bigvee_{j=1}^N p_{i,j}^{(t)} \leq q_{i,j}$. Then, we can replace (b) and (c) by the following.

(b’) $p_{i,j}^{(t)}$ is $C^1$ for all $i, j$. 

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(c') Suppose at time $t$, $I^{(t)}$ is true but some clause $\bigvee_{j=1}^N p_{i,j}^{(t)} \leq q_{i,j}$ is right, in the sense that $p_{i,j}^{(t)} \geq q_{i,j}$ for all $j$ with at least one equality. Then there exists some $k$ s.t. $p_{i,k}^{(t)} = q_{i,k}$ and $p_{i,k}^{(t)} < 0$.

Proof. Define $t' := \sup\{t \geq 0 : I^{(t)} \text{ is true}\}$. Since $I^{(0)}$ is true, $t' \geq 0$. Assume, to obtain a contradiction, that $t' < \infty$. Since $I$ is closed, $I^{(t')}$ is true, whence there exists a small $\delta > 0$ s.t. $I^{(t')}$ is true in $[t', t' + \delta)$. Contradiction.

For the second set of conditions, first note that the continuity of $p_{i,j}^{(t)}$ and the non-strict inequalities imply that $I$ is closed. Now we show that (b') and (c') imply (c). If none of the clause is tight at time $t$, by the continuity of $p_{i,j}^{(t)}$, $I$ holds in a small neighborhood of $t$. If some constraint is tight, by (c') and the $C^1$ condition, we have $p_{i,k}^{(t)} < q_{i,k}$ in a right small neighborhood of $t$.

**Remark.** Despite the name “continuity argument”, it is possible to generalize it to certain classes of discontinuous functions. In particular, we consider impulsive differential equations here, that is, for almost every $t$, $p^{(t)}$ behaves like a usual differential equation, but at some $t_i$, it will jump from $p^{(t_i-)}$ to $p^{(t_i)} = p^{(t_i-)} + \delta_i$. See, for example, Lakshmikantham et al. (1989) for a systematic treatment on this topic. Suppose that we still want to maintain the property $p^{(t)} \leq 0$. If the total amount of impulses is small and we have some cushion in the sense that $\dot{p}^{(t)} < 0$ whenever $\dot{p}^{(t)} \in [-\varepsilon, 0]$ , then we can still hope $p^{(t)} \leq 0$ to hold for all $t$, since, intuitively, only the jumps can lead $p^{(t)}$ into $[-\varepsilon, 0]$, and the normal $\dot{p}^{(t)}$ will try to take it back to $(-\infty, -\varepsilon)$. As long as the amount of impulses is smaller than the size $\varepsilon$ of the cushion, then the impulses will never break things. We formalize this idea in the next lemma.

**Lemma A.5** (Continuity argument with impulses). Let $0 < t_1 < \cdots < t_N < \infty$ be the moments at which the impulse happens and $\delta_1, \ldots, \delta_N \in \mathbb{R}$ the size of the impulses at each $t_i$. Let $p : [0, \infty) \rightarrow \mathbb{R}$ be a function that is $C^1$ on $[0, t_1)$, every $(t_i, t_{i+1})$ and $(t_N, \infty)$, and $p(t_i) = p^{(t_i-)} + \delta_i$. Write $\Delta = \sum_{i=1}^N \max\{0, \delta_i\}$. If (a) $p^{(t)} \leq -\Delta$ and (b) for every $t \notin \{t_i\}_{i=1}^N$ with $p^{(t)} \in [-\Delta, 0]$, we have $\dot{p}^{(t)} < 0$, then $p^{(t)} \leq 0$ always holds.

**Remark.** Note that if there is no impulses, then $p^{(t)}$ is a usual $C^1$ function and we recover conditions (b') and (c') of Lemma A.4. Also, though the statement here only concerns one $\alpha_i$, one can incorporate it into Lemma A.4 by replacing (b') and (c') with the hypotheses of this lemma and modify (a) to be $\dot{p}_{i,j}^{(t)} \leq p_{i,j} - \Delta_{i,j}$.

Proof. We claim that $p^{(t)} \leq -\Delta + \sum_{i=1}^N \max\{0, \delta_i\} =: q^{(t)}$. Define $t' = \sup\{t \geq 0 : \dot{p}^{(t)} \leq q^{(t)}\}$. Since $\dot{p}^{(t)} \leq -\Delta$ and $t_1 > 0$, $t' \geq 0$. Assume, to obtain a contradiction, that $t' < \infty$ and consider $p^{(t')}$. If $t' = t_k$ for some $k$, then, by the definition of $t'$, $p^{(t'-)} \leq -\Delta + \sum_{i=1}^{k-1} \max\{0, \delta_i\}$, whence, $\dot{p}^{(t')} = p^{(t'-)} + \delta_k \leq -\Delta + \sum_{i=1}^k \max\{0, \delta_i\}$. Contradiction. If $t' \notin \{t_i\}_{i=1}^N$, then by the continuity of $p$, we have $p^{(t')} = q^{(t')}$, then, since $\dot{p}^{(t')} < 0$ and $p$ is $C^1$, we have $p^{(t')} < p^{(t')} = q^{(t')} = q^{(t)}$ in $[t', t' + \tau]$ for some small $\tau > 0$, which contradicts the maximality of $t'$. Thus, $\dot{p}^{(t)} \leq 0$ holds for all $t \geq 0$. □

### A.2 Preliminaries

The next two lemmas give formulas for the norm growth rate and tangent speed of each component.

**Lemma A.6** (Norm growth rate). For any $v^{(t)}$, we have

$$\frac{1}{2} \|v^{(t)}\|^2 \frac{d}{dt} \|v^{(t)}\|^2 = \sum_{i=1}^d a_i \|v_i^{(t)}\|^4 - \sum_{i=1}^d a_i \|v_i^{(t)}\|^4 \left\{\left[z^{(t)}\right]^4\right\} - T_{\|\cdot\|} \left(\|v^{(t)}\| \otimes 4\right) - \frac{\lambda}{2}.$$
Proof. Due to the 2-homogeneity, we have
\[
\frac{1}{2} \frac{d}{dt} \|v(t)^{(t)}\|^2 = \left(T^* - T(t)\right) \left([\bar{v}(t)]^\otimes 4\right) - \frac{\lambda}{2},
\]
The ground truth terms can be rewritten as
\[
T^* \left([\bar{v}(t)]^\otimes 4\right) = \sum_{i=1}^{d} a_i [\bar{v}_i(t)]^4.
\]
Decompose the \(T^{(t)}\) term accordingly and we get
\[
T^{(t)} \left([\bar{v}^{(t)}]^{\otimes 4}\right) = \sum_{i=1}^{d} \hat{a}_i^{(t)} \mathbb{E}_{i,w} \left\{[\tilde{z}^{(t)}]^4\right\} + T_{\otimes}^{(t)} \left([\bar{v}^{(t)}]^{\otimes 4}\right).
\]

Lemma A.7 (Tangent speed). Suppose that at time \(t\), Proposition 1 is true. Then at time \(t\), for any \(v^{(t)} \in W^{(t)}\) and any \(k \in [d]\), we have
\[
\frac{d}{dt} [\bar{v}_{k}^{(t)}]^2 = G_1 - G_2 - G_3 \pm O(m\sigma^2),
\]
where
\[
G_1 := 8a_k \left(1 - [\bar{v}_k^{(t)}]^2\right) [\bar{v}_k^{(t)}]^4 - 8\hat{a}_k^{(t)} \left(1 - [\bar{v}_k^{(t)}]^2\right) \mathbb{E}_{k,w} \left\{[\tilde{z}^{(t)}]^4\right\}
+ 8\hat{a}_k^{(t)} \mathbb{E}_{k,w} \left\{[\tilde{z}^{(t)}]^3 \langle \bar{w}_k, \bar{v}_k \rangle\right\},
\]
\[
G_2 = 8 \sum_{i \neq k} \hat{a}_i^{(t)} \mathbb{E}_{i,w} \left\{[\tilde{z}^{(t)}]^3 \hat{v}_k^{(t)} \bar{v}_i^{(t)}\right\},
\]
\[
G_3 = 8[\bar{v}_k^{(t)}]^2 \sum_{i \neq k} \left(\hat{a}_i^{(t)} [\bar{v}_i^{(t)}]^4 - \hat{a}_i^{(t)} \mathbb{E}_{i,w} \left\{[\tilde{z}^{(t)}]^4\right\}\right).
\]

Remark. Intuitively, \(G_1\) captures the local dynamics around \(e_k\) and \(G_2\) characterize the cross interaction between different ground truth directions.

Proof. Let’s compute the derivative of \([\bar{v}_k^{(t)}]^2\) in terms of time \(t\):
\[
\frac{d}{dt} [\bar{v}_k^{(t)}]^2 = 2\bar{v}_k^{(t)} \cdot \frac{d}{dt} \bar{v}_k^{(t)} = 2\bar{v}_k^{(t)} \cdot \frac{1}{\|v(t)^{(t)}\|} \frac{d}{dt} \bar{v}_k^{(t)} + 2[\bar{v}_k^{(t)}]^2 \cdot \frac{1}{\|v(t)^{(t)}\|}\frac{d}{dt} \|v(t)^{(t)}\| = 2\bar{v}_k^{(t)} \cdot \frac{1}{\|v(t)^{(t)}\|} \left[-\nabla f(v(t))\right]_k - 2[\bar{v}_k^{(t)}]^2 \cdot \frac{1}{\|v(t)^{(t)}\|} \left[\nabla L(v(t))\right]_k.
\]
Note that\n\[
\nabla f(v(t)) = 4(T(t) - T^*) \left([\bar{v}(t)]^\otimes 2, \bar{v}(t), I\right) - 2(T(t) - T^*) \left([\bar{v}(t)]^\otimes 4\right) \bar{v}(t) + \lambda \bar{v}(t),
\]
where the last two terms left multiplied by \((I - \hat{v}(t)[\hat{v}(t)]^\top)\) equals to zero. Therefore,
\[
\frac{d}{dt} [\bar{v}_k^{(t)}]^2 = 8\bar{v}_k^{(t)} \left(T^* - T(t)\right) \left([\bar{v}(t)]^\otimes 4\right) \bar{v}(t) + \lambda \bar{v}(t).
\]
\[\text{In the mean-field terminologies, the RHS is just the first variation (or functional derivative) of the loss at } \bar{v}(t).\]
We can write $T^*$ as $\sum_{i \in [d]} a_i e_i$ and write $T^{(t)}$ as $\sum_{i \in [d]} T^{(t)}_i + T^{(t)}_0$. Since Proposition 1 is true at time $t$, we know any $w^{(t)}$ in $W^{(t)}_0$ has norm upper bounded by $\delta_1$, which implies $\|T^{(t)}_0\|_F \leq m\delta_1^2$. Therefore, we have
\[
\left|8\bar{e}_k^{(t)} \left[-T^{(t)}_0([\bar{v}^{(t)}]^{\otimes 3}, I) + T^{(t)}_0([\bar{v}^{(t)}]^{\otimes 4})\bar{v}^{(t)}\right]\right| \leq O(m\delta_1^2).
\]

For any $i \in [d]$, we have
\[
\left[T^{(t)}_i([\bar{v}^{(t)}]^{\otimes 3}, I)\right]_k = \sum_{w^{(t)} \in S^{(t)}_i} \left\|w^{(t)}\right\|^2 \left\langle \bar{w}^{(t)}, \bar{v}^{(t)}\right\rangle^3 \bar{w}^{(t)}_k
\]
and
\[
\left[T^{(t)}_i([\bar{v}^{(t)}]^{\otimes 4})\bar{v}^{(t)}\right]_k = \sum_{w^{(t)} \in S^{(t)}_i} \left\|w^{(t)}\right\|^2 \left\langle \bar{w}^{(t)}, \bar{v}^{(t)}\right\rangle^4 \bar{v}^{(t)}_k.
\]

For any $i \in [d]$, we have
\[
\left[T^*([\bar{v}^{(t)}]^{\otimes 3}, I)\right]_k = [\bar{v}^{(t)}_k]^3 \mathbb{1} \{i = k\}
\]
and
\[
\left[T^*([\bar{v}^{(t)}]^{\otimes 4})\bar{v}^{(t)}\right]_k = [\bar{v}^{(t)}_k]^4 \bar{v}^{(t)}_k
\]
Based on the above calculations, we can see that
\[
G_1 = 8\bar{e}_k^{(t)} \left\{\left(T^*_k - T^{(t)}_k\right)([\bar{v}^{(t)}]^{\otimes 3}, I) - \left(T^*_k - T^{(t)}_k\right)([\bar{v}^{(t)}]^{\otimes 4})\bar{v}^{(t)}\right\}_k
\]
\[
G_2 = 8\bar{e}_k^{(t)} \sum_{i \neq k} T^{(t)}_i([\bar{v}^{(t)}]^{\otimes 3}, I)_k
\]
\[
G_3 = 8[\bar{v}^{(t)}_k]^2 \sum_{i \neq k} (T^*_i - T^{(t)}_i)([\bar{v}^{(t)}]^{\otimes 4}),
\]
and the error term $O(m\delta_1^2)$ comes from $T^{(t)}_0$. To complete the proof, use the identity $\langle \bar{w}, \bar{v} \rangle = \bar{w}_k\bar{v}_k + \langle \bar{w}_{-k}, \bar{v}_{-k} \rangle$ to rewrite $G_1$. \qed

One may wish to skip all following estimations and come back to them when needed.

**Lemma A.8.** For any $\bar{v}$ with $\bar{v}_k^2 \geq 1 - \alpha$ and any $\bar{w} \in S^{d-1}$, we have $|\langle \bar{w}, \bar{v} \rangle| = |\bar{w}_k| \pm \sqrt{\alpha}$.

**Proof.** Assume w.o.l.g. that $k = 1$. Note that the set $\{\bar{v} \in S^{d-1} : \bar{v}_2^2 \geq 1 - \alpha\}$ is invariant under rotation of other coordinates, whence we may further assume w.o.l.g. that $\bar{w} = \bar{w}_1e_1 + \sqrt{1 - \bar{w}_1^2}e_2$. Then,
\[
|\langle \bar{w}, \bar{v} \rangle| = |\bar{w}_1\bar{v}_1 + \sqrt{1 - \bar{w}_1^2}\sqrt{1 - \bar{v}_1^2}|
\]
\[
\geq |\bar{w}_1|\sqrt{1 - \alpha} - \sqrt{\alpha}\sqrt{1 - \bar{v}_1^2}
\]
\[
= \frac{\bar{w}_1^2(1 - \alpha) - \alpha(1 - \bar{v}_1^2)}{|\bar{w}_1|\sqrt{1 - \alpha} + \sqrt{\alpha}\sqrt{1 - \bar{w}_1^2}}
\]
\[
\geq \frac{\bar{w}_1^2 - \alpha}{|\bar{w}_1| + \sqrt{\alpha}} \geq \frac{|\bar{w}_1| - \sqrt{\alpha}}{|\bar{w}_1| + \sqrt{\alpha}} = |\bar{w}_1| - \sqrt{\alpha}.
\]

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The other direction follows immediately from

\[ |\langle \bar{w}, \bar{v} \rangle| \leq |\bar{w}_1| |\bar{v}_1| + \sqrt{1 - \bar{v}_1^2} \sqrt{1 - \bar{w}_1^2} \leq |\bar{w}_1| + \sqrt{\alpha}. \]

The next two lemmas bound the cross interaction between different \( S_k^{(t)} \).

**Lemma A.9.** Suppose that at time \( t \), Proposition 1 is true. Then for any \( v^{(t)} \in S_k^{(t)} \) and \( l \neq k \), the following hold.

(a) \( |v_l^{(t)}|^4 \leq \alpha^2 \).

(b) \( \mathbb{E}_{l,w} \{ |z_l|^4 \} \leq O(\alpha^2) \).

(c) \( \mathbb{E}_{l,w} \{ |z_l|^3 |\bar{v}_l \bar{w}_l| \} \leq O(\alpha^2) \).

**Proof.** (a) follows immediately from \( |v_l^{(t)}|^4 \leq (1 - |v_l^{(t)}|^2)^2 \leq \alpha^2 \). For (b), apply Lemma A.8 and we get

\[ \mathbb{E}_{l,w} \{ |z_l|^4 \} \leq \mathbb{E}_{l,w} \left\{ (|\bar{w}_k| + \sqrt{\alpha})^4 \right\} \leq \mathbb{E}_{l,w} \left\{ |\bar{w}_k|^4 + 4 |\bar{w}_k|^3 \sqrt{\alpha} + 6 |\bar{w}_k|^2 \alpha + 4 |\bar{w}_k| \alpha^{1.5} + \alpha^2 \right\}. \]

For the first three terms, it suffices to note that \( \mathbb{E}_{l,w} \{ |\bar{w}_k|^2 \} \leq \alpha^2 \). For the fourth term, it suffices to additionally recall Jensen’s inequality. Combine these together and we get \( \mathbb{E}_{l,w} \{ |z_l|^4 \} = O(\alpha^2) \). The proof of (b), *mutatis mutandis*, yields (c).

**Lemma A.10.** Suppose that at time \( t \), Proposition 1 is true. Then for any \( k \neq l \), the following hold.

(a) \( \mathbb{E}_{k,v} [v_l^{(t)}]^4 \leq O(\alpha^3) \).

(b) \( \mathbb{E}_{k,v} \mathbb{E}_{l,w} [z^{(t)}]^4 \leq O(\alpha^3) \).

(c) \( \mathbb{E}_{k,v} \mathbb{E}_{l,w} \{ |z_l|^3 |\bar{v}_l \bar{w}_k| \} \leq O(\alpha^3) \).

**Proof.** For (a), we compute

\[ \mathbb{E}_{k,v} [v_l^{(t)}]^4 \leq \mathbb{E}_{k,v} \left\{ (1 - |v_k^{(t)}|^2)^2 \right\} \leq \alpha \mathbb{E}_{k,v} \left\{ 1 - |\bar{v}_k^{(t)}|^2 \right\} \leq O(\alpha^3), \]

where the second inequality comes from the condition (a) of Proposition 1 and the third from condition (b) of Proposition 1. Now we prove (b). (c) can be proved in a similar fashion. For simplicity, write \( x^{(t)} = \langle \bar{w}_l^{(t)}, \bar{v}_l^{(t)} \rangle \). Clear that \( |x^{(t)}| \leq 1 - |\bar{w}_l^{(t)}|^2 \) and by Jensen’s inequality and condition (b) of Proposition 1, \( \mathbb{E}_{l,w} \sqrt{1 - |\bar{w}_l^{(t)}|^2} \leq O(\alpha) \). We compute

\[ \mathbb{E}_{k,v} \mathbb{E}_{l,w} [z^{(t)}]^4 = \mathbb{E}_{k,v} \mathbb{E}_{l,w} \left\{ (\bar{w}_l^{(t)})^4 (\bar{v}_l^{(t)})^4 + 4 (\bar{w}_l^{(t)})^3 (\bar{v}_l^{(t)})^3 x^{(t)} + 6 (\bar{w}_l^{(t)})^2 (\bar{v}_l^{(t)})^2 [x^{(t)}]^2 + 4 \bar{w}_l^{(t)} \bar{v}_l^{(t)} [x^{(t)}]^3 + [x^{(t)}]^4 \right\}. \]
We bound each of these five terms as follows.

\[
\begin{align*}
E_{k,w}^{(t)} \E_{i,w}^{(t)} \left\{ |\bar{w}_i^{(t)}|^4 |\bar{v}_i^{(t)}|^4 \right\} &\leq E_{k,v}^{(t)} |\bar{v}_i^{(t)}|^4 \leq O(\alpha^3), \\
E_{k,w}^{(t)} \E_{i,w}^{(t)} \left\{ |\bar{w}_i^{(t)}|^3 |\bar{v}_i^{(t)}|^3 |x(t)| \right\} &\leq E_{k,v}^{(t)} |\bar{v}_i^{(t)}|^3 \E_{i,w}^{(t)} \left\{ \sqrt{1 - |\bar{w}_i^{(t)}|^2} \right\} \leq O(\alpha^3), \\
E_{k,w}^{(t)} \E_{i,w}^{(t)} \left\{ |\bar{w}_i^{(t)}|^2 |\bar{v}_i^{(t)}|^2 |x(t)|^2 \right\} &\leq E_{k,v}^{(t)} |\bar{v}_i^{(t)}|^2 \E_{i,w}^{(t)} \left\{ 1 - |\bar{w}_i^{(t)}|^2 \right\} \leq O(\alpha^3), \\
E_{k,v}^{(t)} \E_{i,w}^{(t)} \left\{ \bar{w}_i^{(t)} |\bar{v}_i^{(t)}|^3 |x(t)|^3 \right\} &\leq E_{k,v}^{(t)} |\bar{v}_i^{(t)}|^{1.5} \E_{i,w}^{(t)} \left\{ \left( 1 - |\bar{w}_i^{(t)}|^2 \right)^{1.5} \right\} \leq O(\alpha^3), \\
E_{k,v}^{(t)} \E_{i,w}^{(t)} |x(t)|^4 &\leq E_{i,w}^{(t)} \left\{ \left( 1 - |\bar{w}_i^{(t)}|^2 \right)^2 \right\} \leq O(\alpha^3).
\end{align*}
\]

Combine these together and we complete the proof. \( \square \)

**Lemma A.11.** Suppose that at time \( t \), Proposition 1 is true. Then, for any \( v(t) \in S_k^{(t)} \), we have \( E_{k,w}^{(t)} \left\{ |z(t)|^4 \right\} = |\bar{v}_k^{(t)}|^4 + O(\alpha^{1.5}) \).

**Proof.** For simplicity, put \( x(t) = \left( \bar{w}_k^{(t)}, \bar{v}_k^{(t)} \right) \). Note that \(|x(t)| \leq \sqrt{1 - |\bar{w}_k^{(t)}|^2} \sqrt{1 - |\bar{w}_k^{(t)}|^2} \leq \sqrt{\alpha} \sqrt{1 - |w_k^{(t)}|^2} \). Then

\[
E_{k,w}^{(t)} \left\{ |z(t)|^4 \right\} = E_{k,w}^{(t)} \left\{ |\bar{w}_k^{(t)} \bar{v}_k^{(t)} + x(t)|^4 \right\} = |\bar{v}_k^{(t)}|^4 E_{k,w}^{(t)} \left\{ |\bar{v}_k^{(t)}|^4 \right\} \leq O(1) E_{k,w}^{(t)}(x(t)).
\]

For the first term, note that

\[
E_{k,w}^{(t)} \left\{ |\bar{w}_k^{(t)}|^4 \right\} = 1 - E_{k,w}^{(t)} \left\{ (1 - |\bar{w}_k^{(t)}|^2)(1 + |\bar{w}_k^{(t)}|^2) \right\} \geq 1 - 2\alpha^2.
\]

For the second term, by Jensen’s inequality, we have

\[
|E_{k,w}^{(t)}(x(t))| \leq \sqrt{\alpha E_{k,w}^{(t)}(1 - |\bar{w}_k^{(t)}|^2)} \leq \alpha^{1.5}.
\]

Thus,

\[
E_{k,w}^{(t)} \left\{ |z(t)|^4 \right\} = |\bar{v}_k^{(t)}|^4 \left( 1 \pm 2\alpha^2 \right) \leq O(\alpha^{1.5}) = |\bar{v}_k^{(t)}|^4 + O(\alpha^{1.5}).
\]

\( \square \)

**Lemma A.12.** Suppose that at time \( t \), Proposition 1 is true. Then we have \( E_{k,v,w}^{(t)} \left\{ |z(t)|^4 \right\} \geq 1 - O(\alpha^2) \).

**Proof.** For simplicity, put \( x(t) = \left( \bar{w}_k^{(t)}, \bar{v}_k^{(t)} \right) \). We have

\[
E_{k,v,w}^{(t)} \left\{ |z(t)|^4 \right\} = E_{k,v,w}^{(t)} \left\{ |\bar{w}_k^{(t)} \bar{v}_k^{(t)} + x(t)|^4 \right\} \geq E_{k,v,w}^{(t)} \left\{ |\bar{w}_k^{(t)}|^4 |\bar{v}_k^{(t)}|^4 \right\} + E_{k,v,w}^{(t)} \left\{ |\bar{w}_k^{(t)}|^3 |\bar{v}_k^{(t)}|^3 |x(t)| \right\}.
\]

Note that

\[
E_{k,v,w}^{(t)} \left\{ |\bar{w}_k^{(t)}|^3 |\bar{v}_k^{(t)}|^3 |x(t)| \right\} = \sum_{i \neq k} E_{k,v,w}^{(t)} \left\{ |\bar{w}_k^{(t)}|^3 |\bar{v}_k^{(t)}|^3 |\bar{v}_i^{(t)}| \right\} \geq 0.
\]

(2)

Similarly, \( E_{k,v,w}^{(t)} \left\{ \bar{w}_k^{(t)} |\bar{v}_k^{(t)}|^4 \right\} \geq 0 \) also holds. Finally, by Jensen’s inequality, we have

\[
E_{k,v,w}^{(t)} \left\{ |z(t)|^4 \right\} \geq E_{k,v,w}^{(t)} \left\{ |\bar{w}_k^{(t)}|^4 |\bar{v}_k^{(t)}|^4 \right\} \geq \left( E_{k,v,w}^{(t)} \left\{ |\bar{w}_k^{(t)}|^4 \right\} \right)^2 \geq \left( E_{k,v,w}^{(t)} \left\{ |\bar{w}_k^{(t)}|^2 \right\} \right)^4 \geq (1 - \alpha^2)^4 = 1 - O(\alpha^2).
\]

\( \square \)
A.3 Condition (a): the individual bound

In this section, we show Lemma A.1, which implies condition (a) of Proposition 1 always holds.

**Lemma A.1.** Suppose that at time $t$, Proposition 1 is true. Assuming $\delta_1 = O(\alpha^{1.5})$, then for any $v^{(t)} \in S_k^{(t)}$, we have

$$\frac{d}{dt}[\tilde{v}^{(t)}]^2 \geq 8\tilde{a}^{(t)} \left( 1 - \left| \tilde{v}^{(t)}_k \right|^2 \right) \left| \tilde{v}^{(t)}_k \right|^4 - O(\alpha^{1.5}),$$

In particular, if $\lambda = \Omega(\sqrt{\alpha})$, then \( \frac{d}{dt}[\tilde{v}^{(t)}]^2 > 0 \) whenever $|\tilde{v}_k^{(t)}|^2 = 1 - \alpha$.

**Proof.** Recall the definition of $G_1$, $G_2$ and $G_3$ from Lemma A.7. Now we estimate each of these three terms. By Lemma A.11, the first two terms of $G_1$ can be lower bounded by $8\tilde{a}^{(t)} \left( 1 - \left| \tilde{v}^{(t)}_k \right|^2 \right) \left| \tilde{v}^{(t)}_k \right|^4 - O(\tilde{a}^{(t)} \alpha^{1.5})$ and, for the third term, replace $|\tilde{s}^{(t)}|$ with 1, and then, by the Cauchy-Schwarz inequality and Jensen’s inequality, it is bounded $O(\tilde{a}^{(t)} \alpha^{1.5})$. By Lemma A.9, $G_2$ and $G_3$ can be bounded by $O(1) \sum_{i \neq \hat{k}} \hat{a}_i^{(t)} \alpha^2$. Thus,

$$\frac{d}{dt}[\tilde{v}^{(t)}]^2 \geq 8\tilde{a}^{(t)} \left( 1 - \left| \tilde{v}^{(t)}_k \right|^2 \right) \left| \tilde{v}^{(t)}_k \right|^4 - O(1) \sum_{i=1}^d \hat{a}_i^{(t)} \alpha^{1.5} - O(m\delta^2)$$

$$\geq 8\tilde{a}^{(t)} \left( 1 - \left| \tilde{v}^{(t)}_k \right|^2 \right) \left| \tilde{v}^{(t)}_k \right|^4 - O(\alpha^{1.5}).$$

Now suppose that $|\tilde{v}_k^{(t)}|^2 = 1 - \alpha$. By Proposition 1, we have $\hat{a}^{(t)} \geq \lambda/6$. Hence,

$$\frac{d}{dt}[\tilde{v}^{(t)}]^2 \geq \lambda\alpha(1 - \alpha)^2 - O(\alpha^{1.5}) \geq \lambda\alpha - O(\alpha^{1.5}).$$

\( \Box \)

A.4 Condition (b): the average bound

Bounding the total amount of impulses

Note that there are two sources of impulses. First, when $\hat{a}_k^{(t)}$ is larger, the correlation of the newly-entered components is $1 - \alpha$ instead of $1 - \alpha^2$ and, second, the reinitialization may throw some components out of $S_k^{(t)}$.

First we consider the first type of impulses. Suppose that at time $t$, $\hat{a}_k^{(t)} \geq \alpha$, $\mathbb{E}_{k,w}^{(t)} \left\{ |\hat{w}_k^{(t)}|^2 \right\} = B$, and one particle $v^{(t)}$ enters $S_k^{(t)}$. The deterioration of the average bound can be bounded as

$$B - \left( \frac{\hat{a}_k^{(t)}}{\hat{a}_k^{(t)} + \|v^{(t)}\|^2} B + \frac{\|v^{(t)}\|^2}{\hat{a}_k^{(t)} + \|v^{(t)}\|^2} (1 - \alpha) \right) = \frac{\|v^{(t)}\|^2}{\hat{a}_k^{(t)} + \|v^{(t)}\|^2} \left( B - (1 - \alpha) \right)$$

$$\leq \frac{\|v^{(t)}\|^2}{\alpha} (B - (1 - \alpha))$$

$$= \frac{2\|v^{(t)}\|^2}{\alpha}.$$

Hence, the total amount of impulses caused by the entrance of new components can be bounded by $2m\delta_1^2$.

Now we consider the reinitialization. Again, it suffices to consider the case where $\hat{a}_k^{(t)} \geq \alpha$. Suppose that at time $t$, $\hat{a}_k^{(t)} \geq \alpha$, $\mathbb{E}_{k,w}^{(t)} \left\{ |\hat{w}_k^{(t)}|^2 \right\} = B$ and one particle $v^{(t)} \in S_k^{(t)}$ is reinitialized. By the definition of the algorithm, its norm is at most $\delta_1$. Hence, The deterioration of the average bound
can be bounded as\footnote{The second term is obtained by solving the equation \( B = \frac{\hat{a}_k^{(t)} - \|v_t\|^2}{\hat{a}_k^{(t)}} B' + \frac{\|v_t\|^2}{\hat{a}_k^{(t)}} [\hat{v}_k^{(t)}]^2 \) for \( B' \).}

\[
B - \frac{\hat{a}_k^{(t)}}{\hat{a}_k^{(t)}} \left( B - \frac{\|v_t^{(t)}\|^2}{\hat{a}_k^{(t)}} [\hat{v}_k^{(t)}]^2 \right) = \frac{\|v_t^{(t)}\|^2}{\hat{a}_k^{(t)}} \left( [\hat{v}_k^{(t)}]^2 - B \right) \\
\leq \frac{\|v_t^{(t)}\|^2}{\hat{a}_k^{(t)}} - 2\alpha \\
\leq 2 \|v_t^{(t)}\|^2.
\]

Since there are at most \( m \) components, the amount of impulses caused by reinitialization is bounded by \( 2m\delta T^2 \).

Combine these two estimations together and we know that the total amount of impulses is bounded by \( 4m\delta T^2 \). This gives the epoch correction term of condition (c).

**The average bound**

First we derive a formula for the evolution of \( E^{(t)}_{k,m} \left\{ [\hat{v}_k^{(t)}]^2 \right\} \).

**Lemma A.13.** For any \( k \) with \( S_k^{(t)} \neq \emptyset \), we have

\[
\frac{d}{dt} E^{(t)}_{k,v} [\hat{v}_k^{(t)}]^2 = E^{(t)}_{k,v} \left[ \frac{d}{dt} [\hat{v}_k^{(t)}]^2 \right] \\
+ 4E^{(t)}_{k,v} \left[ \left( (T^* - T^{(t)})([\hat{v}_k^{(t)}]^{\otimes 4}) \right) \left( [\hat{v}_k^{(t)}]^2 \right) \right] - 4 \left( E^{(t)}_{k,v} (T^* - T^{(t)})([\hat{v}_k^{(t)}]^{\otimes 4}) \right) \left( E^{(t)}_{k,v} [\hat{v}_k^{(t)}]^2 \right).
\]

**Remark.** The first term corresponds to the tangent movement and the two terms in the second line correspond to the norm change of the components.

**Proof.** Recall that

\[
E^{(t)}_{k,v} [\hat{v}_k^{(t)}]^2 = \frac{1}{\hat{a}_k^{(t)}} \sum_{v_t^{(t)} \in S_k^{(t)}} \|v_t^{(t)}\|^2 [\hat{v}_k^{(t)}]^2.
\]

Taking the derivative, we have

\[
\frac{d}{dt} E^{(t)}_{k,v} [\hat{v}_k^{(t)}]^2 = \frac{1}{\hat{a}_k^{(t)}} \sum_{v_t^{(t)} \in S_k^{(t)}} \|v_t^{(t)}\|^2 \left( \frac{d}{dt} [\hat{v}_k^{(t)}]^2 \right) + \frac{1}{\hat{a}_k^{(t)}} \sum_{v_t^{(t)} \in S_k^{(t)}} \left( \frac{d}{dt} \|v_t^{(t)}\|^2 \right) [\hat{v}_k^{(t)}]^2 \\
+ \left( \frac{d}{dt} \frac{1}{\hat{a}_k^{(t)}} \right) \sum_{v_t^{(t)} \in S_k^{(t)}} \|v_t^{(t)}\|^2 [\hat{v}_k^{(t)}]^2.
\]

The first term is just \( E^{(t)}_{k,v} \frac{d}{dt} [\hat{v}_k^{(t)}]^2 \). Denote \( R(\hat{v}) = 2(T^* - T^{(t)})([\hat{v}_k^{(t)}]^{\otimes 4}) - \lambda \). We can write the second term as follows:

\[
\frac{1}{\hat{a}_k^{(t)}} \sum_{v_t^{(t)} \in S_k^{(t)}} \left( \frac{d}{dt} \|v_t^{(t)}\|^2 \right) [\hat{v}_k^{(t)}]^2 = \frac{1}{\hat{a}_k^{(t)}} \sum_{v_t^{(t)} \in S_k^{(t)}} 2R(\hat{v}) \|v_t^{(t)}\|^2 [\hat{v}_k^{(t)}]^2 \\
= 2E^{(t)}_{k,v} [R(\hat{v}) [\hat{v}_k^{(t)}]^2]
\]
Finally, let’s consider \( \frac{d}{dt} \frac{1}{\hat{a}_k^{(t)}} \) in the third term,

\[
\frac{d}{dt} \frac{1}{\hat{a}_k^{(t)}} = - \frac{1}{[\hat{a}_k^{(t)}]^2} \frac{d}{dt} \hat{a}_k^{(t)} \\
= - \frac{1}{[\hat{a}_k^{(t)}]^2} \sum_{v(t) \in S_k^{(t)}} \|v(t)\|^2 \\
= - \frac{2}{[\hat{a}_k^{(t)}]^2} \sum_{v(t) \in S_k^{(t)}} R(\bar{v}(t)) \|v(t)\|^2 \\
= - \frac{2}{\hat{a}_k^{(t)}} \mathbb{E}_{k,v}^{(t)} R(\bar{v}(t)).
\]

Overall, we have

\[
\frac{d}{dt} \mathbb{E}_{k,v}^{(t)} [\bar{v}_k^{(t)}]^2 = \mathbb{E}_{k,v}^{(t)} \left[ \frac{d}{dt} [\bar{v}_k^{(t)}]^2 \right] + 4 \mathbb{E}_{k,v}^{(t)} \left[ \left( (T^* - T^{(t)}) ([\bar{v}_k^{(t)}] \otimes 4) \left( [\bar{v}_k^{(t)}]^2 \right) \right) - 4 \left( \mathbb{E}_{k,v}^{(t)} (T^* - T^{(t)}) ([\bar{v}_k^{(t)}] \otimes 4) \right) \left( \mathbb{E}_{k,v}^{(t)} [\bar{v}_k^{(t)}]^2 \right) \right]
\]

Lemma A.14 (Bound for the average tangent speed). Suppose that \( m\delta_1^2 = O(\alpha^3) \) and, at time \( t \), Proposition 1 is true and \( S_k^{(t)} \neq \emptyset \). Then we have

\[
\mathbb{E}_{k,v}^{(t)} \left[ \frac{d}{dt} [\bar{v}_k^{(t)}]^2 \right] \geq 8 (a_k - \hat{a}_k^{(t)}) (1 - \mathbb{E}_{k,v}^{(t)} [\bar{v}_k^{(t)}]^2) - O(\alpha^3).
\]

Proof. Recall the definition of \( G_1, G_2 \) and \( G_3 \) from Lemma A.7.

- **Lower bound for** \( \mathbb{E}_{k,v}^{(t)} G_1 \). By (2), we have \( \mathbb{E}_{k,v,w}^{(t)} \{ [z(t)]^3 \langle \bar{w}_{-k}, \bar{v}_{-k} \rangle \} \geq 0 \), whence can be ignored. Meanwhile, note that \( \mathbb{E}_{k,v}^{(t)} \{ [z(t)]^4 \} \leq 1 \). Therefore,

\[
\mathbb{E}_{k,v}^{(t)} G_1 \geq 8 a_k \mathbb{E}_{k,v}^{(t)} \left\{ \left( 1 - [\bar{v}_k^{(t)}]^2 \right) [\bar{v}_k^{(t)}]^4 \right\} - 8 \hat{a}_k^{(t)} \mathbb{E}_{k,v}^{(t)} \left\{ 1 - [\bar{v}_k^{(t)}]^2 \right\}.
\]

For the first term, we compute

\[
\mathbb{E}_{k,v}^{(t)} \left\{ 1 - [\bar{v}_k^{(t)}]^2 \right\} [\bar{v}_k^{(t)}]^4 = \mathbb{E}_{k,v}^{(t)} \left\{ 1 - [\bar{v}_k^{(t)}]^2 \right\} \left( 1 - \left( 1 + [\bar{v}_k^{(t)}]^4 \right) \right) \\
= \mathbb{E}_{k,v}^{(t)} \left\{ 1 - [\bar{v}_k^{(t)}]^2 \right\} - \mathbb{E}_{k,v}^{(t)} \left\{ \left( 1 - [\bar{v}_k^{(t)}]^2 \right) \left( 1 + [\bar{v}_k^{(t)}]^4 \right) \right\} \\
\geq \mathbb{E}_{k,v}^{(t)} \left\{ 1 - [\bar{v}_k^{(t)}]^2 \right\} - 2 \mathbb{E}_{k,v}^{(t)} \left\{ \left( 1 - [\bar{v}_k^{(t)}]^2 \right)^2 \right\} \\
\geq \mathbb{E}_{k,v}^{(t)} \left\{ 1 - [\bar{v}_k^{(t)}]^2 \right\} - O(\alpha^3).
\]

Thus,

\[
\mathbb{E}_{k,v}^{(t)} G_1 \geq 8 \hat{a}_k^{(t)} \mathbb{E}_{k,v}^{(t)} \left\{ 1 - [\bar{v}_k^{(t)}]^2 \right\} - O \left( \hat{a}_k^{(t)} \alpha^3 \right).
\]

- **Upper bound for** \( \mathbb{E}_{k,v}^{(t)} G_2 \) and \( \mathbb{E}_{k,v}^{(t)} G_3 \). It follows from Lemma A.10 that both terms are \( O(1) \sum_{i \neq k} \hat{a}_i^{(t)} \alpha^3 \).

Combine these two bounds together, absorb \( m\delta_1^2 \) into \( O(\alpha^3) \), and we complete the proof.  

Lemma A.15 (Bound for the norm fluctuation). Suppose that at time \( t \), Proposition 1 is true and \( S_k^{(t)} \neq \emptyset \). Then at time \( t \), we have

\[
4 \mathbb{E}_{k,v}^{(t)} \left[ \left( (T^* - T^{(t)}) ([\bar{v}_k^{(t)}] \otimes 4) \left( [\bar{v}_k^{(t)}]^2 \right) \right) - 4 \left( \mathbb{E}_{k,v}^{(t)} (T^* - T^{(t)}) ([\bar{v}_k^{(t)}] \otimes 4) \right) \left( \mathbb{E}_{k,v}^{(t)} [\bar{v}_k^{(t)}]^2 \right) \right] \geq -O(\alpha^3)
\]

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Proof. We can express \((T^* - T(t))[\hat{\nu}(t)]^{\otimes 4}\) as follows:

\[
(T^* - T(t))[\hat{\nu}(t)]^{\otimes 4} = (a_k - \hat{a}_k)(\bar{\nu}(t))^4 = \alpha_k(4(\bar{\nu}(t))^4 - \bar{\nu}(t)\nu(t) + \nu(t)\bar{\nu}(t)\nu(t) - \nu(t)\nu(t)\nu(t)) + O(m\delta^2)
\]

It’s clear that \(E_k,\nu(\hat{\nu}(t))^4 = O(\alpha^3)\) and \(E_k,\nu(\hat{\nu}(t))^4 = O(\alpha^3)\), so their influence can be bounded by \(O(\alpha^3)\). Let’s then focus on the first two terms in \((T^* - T(t))[\hat{\nu}(t)]^{\otimes 4}\).

For the first term, we have

\[
4E_k,\nu(a_k - \hat{a}_k)(\bar{\nu}(t))^4 = 4(a_k - \hat{a}_k)(\bar{\nu}(t))^4 \geq 0.
\]

Let’s now turn our focus to the second term. Denote \(x = \langle \bar{\nu}(t), \nu(t) \rangle\) and write \(\langle \bar{\nu}(t), \nu(t) \rangle^4 = [\bar{\nu}(t)]^4 + 4[\bar{\nu}(t)]^3 \nu(t) x + O(x^2)\). Suppose \(m = E_k,\nu(\hat{\nu}(t))^2\), we know \(m \in [1 - O(\alpha^2), 1]\).

We also know that \(\nu(t)^2 \in [1, \alpha, 1]\) for every \(\nu(t) \in S_k(t)\), so we have \(\nu(t)^2 - m = O(\alpha)\). We have

\[
\begin{align*}
        &E_k,\nu(\bar{\nu}(t))^4 - m(\bar{\nu}(t))^4(1 - [\bar{\nu}(t)]^4) = O(\alpha^3) \\
\end{align*}
\]

Therefore,

\[
4E_k,\nu(\bar{\nu}(t))^4 \geq -O(\alpha^3).
\]

Combining the bounds for all four terms, we conclude that

\[
4E_k,\nu(\bar{\nu}(t))^4 \geq -O(\alpha^3).
\]

\[
\begin{align*}
        &\frac{d}{dt}E_k,\nu[\hat{\nu}(t)]^2 \geq 8\hat{a}_k(1 - E_k,\nu[\hat{\nu}(t)]^2) - O(\alpha^3).
\end{align*}
\]

Lemma A.2. Suppose that at time \(t\), Proposition 1 is true and \(S_k(t) \neq \emptyset\). Assuming \(\delta^2 = O(\alpha^3 / m)\), we have

\[
\frac{d}{dt}E_k,\nu[\hat{\nu}(t)]^2 \geq 8\hat{a}_k(1 - E_k,\nu[\hat{\nu}(t)]^2) - O(\alpha^3).
\]

In particular, if \(\lambda = \Omega(\alpha)\), then \(4E_k,\nu[\hat{\nu}(t)]^2 > 0\) when \(E_k,\nu[\hat{\nu}(t)]^2 < 1 - \alpha^2 / 2\).

Proof. It suffices to combine the previous three lemmas together.

A.5 Condition (c): bounds for the residual

In this section, we consider condition (c) of Proposition 1. Again, we need to estimate the derivative of \(\hat{a}_k\) when \(\hat{a}_k\) touches the boundary.
On the impulses Similar to the average bound in condition (b), we need to take into consideration the impulses. For the lower bound on \( \hat{a}_k(t) \), we only need to consider the impulses caused by the entrance of new components since the reinitialization will only increase \( \hat{a}_k(t) \). By Proposition 1 and Assumption 1, the total amount of impulses is upper bounded by \( m_1^2 \). At the beginning of epoch \( s \), we have \( \hat{a}_k(t) \geq \lambda/6 - (s - 1)m_1^2 \), which is guaranteed by the induction hypothesis from the last epoch. (At the beginning of the first epoch, we have \( \hat{a}_k(t) = a_k \). Therefore, following Lemma A.5, it suffices to show that \( \frac{d}{dt} \hat{a}_k(t) > 0 \) when \( \hat{a}_k(t) \leq \lambda/6 \). The upper bound on \( \hat{a}_k(t) \) can be proved in a similar fashion. The only difference is that now the impulses that matter are caused by the reinitialization, the total amount of which can again be bounded by \( m_1^2 \).

**Lemma A.16.** Suppose that at time \( t \), Proposition 1 is true and no impulses happen at time \( t \). Then we have

\[
\frac{1}{\hat{a}_k(t)} \frac{d}{dt} \hat{a}_k(t) = 2 \sum_{i=1}^{d} a_i \mathbb{E}_{k,v}[\hat{v}_i(t)]^4 - 2 \sum_{i=1}^{d} \hat{a}_i(t) \mathbb{E}_{k,v}[\hat{v}_i(t)]^2 \mathbb{E}_{t} \left\{ \hat{z}(t)^4 \right\} - \lambda - O(m\hat{a}_1^2).
\]

**Proof.** Recall that \( \hat{a}_k(t) = \sum_{v(t) \in S_k} \|v(t)\|^2 \) and Lemma A.6 implies that

\[
\frac{d}{dt} \|v(t)\|^2 = 2 \sum_{i=1}^{d} a_i \|v(t)\|^2 \hat{v}_i(t)^4 - 2 \sum_{i=1}^{d} \hat{a}_i(t) \|v(t)\|^2 \mathbb{E}_{t} \left\{ \hat{z}(t)^4 \right\} - \lambda \|v(t)\|^2 - \|v(t)\|^2 O(m\hat{a}_1^2).
\]

Sum both sides and we complete the proof. \( \square \)

**Lemma A.17.** Suppose that at time \( t \), Proposition 1 is true and no impulses happen at time \( t \). Assume \( \hat{a}_1^2 = O(\alpha^2/m) \). Then we have

\[
\frac{1}{\hat{a}_k(t)} \frac{d}{dt} \hat{a}_k(t) \leq 2\hat{a}_k(t) - \lambda - O(\alpha^2).
\]

In particular, when \( \hat{a}_k(t) \leq \lambda/6 \), we have \( \frac{d}{dt} \hat{a}_k(t) < 0 \).

**Proof.** By Lemma A.16, we have

\[
\frac{1}{\hat{a}_k(t)} \frac{d}{dt} \hat{a}_k(t) \leq 2a_k - 2\hat{a}_k(t) \mathbb{E}_{k,v} \mathbb{E}_{i,v}[\hat{v}_i(t)]^2 \leq 2\hat{a}_k(t) + O(a_k\alpha^2)
\]

By Lemma A.12, we have

\[
2a_k - 2\hat{a}_k(t) \mathbb{E}_{k,v} \mathbb{E}_{i,v}[\hat{v}_i(t)]^4 \leq 2\hat{a}_k(t) + O(a_k\alpha^2)
\]

For each term in the summation, we have

\[
\mathbb{E}_{k,v}[\hat{v}_i(t)]^4 \leq \mathbb{E}_{k,v} \left\{ \left( 1 - [\hat{v}_k(t)]^2 \right)^2 \right\} \leq \alpha \mathbb{E}_{k,v} \left\{ \left( 1 - [\hat{v}_k(t)]^2 \right)^2 \right\} \leq \alpha^3.
\]

Thus,

\[
\frac{1}{\hat{a}_k(t)} \frac{d}{dt} \hat{a}_k(t) \leq 2\hat{a}_k(t) + O(a_k\alpha^2) + 2 \sum_{i \neq k} a_i^2 \alpha^3 - \lambda \leq 2\hat{a}_k(t) - \lambda + O(\alpha^2).
\]

**Lemma A.18.** Suppose that at time \( t \), Proposition 1 is true, and no impulses happen at time \( t \). Then at time \( t \), we have

\[
\frac{1}{\hat{a}_k(t)} \frac{d}{dt} \hat{a}_k(t) \geq 2\hat{a}_k(t) - \lambda - O(\alpha^2). \]

In particular, when \( \hat{a}_k(t) \geq \lambda \), we have \( \frac{d}{dt} \hat{a}_k(t) > 0 \).
Proof. By Lemma A.16 (and the fact $\hat{a}_i^{(t)} \leq a_i$), we have
\[
\frac{1}{\hat{a}_k^{(t)}} \frac{d}{dt} \hat{a}_k^{(t)} \geq 2a_k \mathbb{E}_{k,v}^{(t)} [v_k^{(t)}]^4 - 2\hat{a}_k^{(t)} - 2 \sum_{i \neq k} a_i \mathbb{E}_{k,v}^{(t)} \mathbb{E}_{i,u}^{(t)} [z_i^{(t)}]^4 - \lambda - O(m\sigma_1^2).
\]
Note that $\mathbb{E}_{k,v}^{(t)} [v_k^{(t)}]^4 \geq 1 - O(\alpha^2)$, whence
\[
2a_k \mathbb{E}_{k,v}^{(t)} [v_k^{(t)}]^4 - 2\hat{a}_k^{(t)} \geq 2\hat{a}_k^{(t)} - O(ak^2).
\]
For each term in the summation, by Lemma A.10, we have $\mathbb{E}_{k,v}^{(t)} \mathbb{E}_{i,u}^{(t)} [z_i^{(t)}]^4 \leq O(\alpha^3)$. Thus,
\[
\frac{1}{\hat{a}_k^{(t)}} \frac{d}{dt} \hat{a}_k^{(t)} \geq 2\hat{a}_k^{(t)} - \lambda - O(\alpha^2).
\]
\[\Box\]

A.6 Counterexample

We prove Claim 2 as follows.

Claim 2. Suppose $T^* = e_k^{\otimes 4}$ and $T = v^{\otimes 4} / \|v\|^2 + w^{\otimes 4} / \|w\|^2$ with $\|w\|^2 + \|v\|^2 \in [2/3, 1]$. Suppose $\tilde{v}_k^2 = 1 - \alpha$ and $\tilde{v}_k = \tilde{w}_k, \tilde{v}_{-k} = -\tilde{w}_{-k}$. Assuming $\|v\|^2 \leq c_1$ and $\alpha \leq c_2$ for small enough constants $c_1, c_2$, we have $\frac{d}{dt} \tilde{v}_k^2 < 0$.

Proof. Similar as in Lemma A.7, we can compute $\frac{d}{dt} \tilde{v}_k^2$ as follows,
\[
\frac{d}{dt} \tilde{v}_k^2 = 8(1 - \tilde{v}_k^2) \tilde{v}_k^4 - 8(1 - \tilde{v}_k^2) \left( \|v\|^2 \langle \bar{v}, \bar{v} \rangle + \|w\|^2 \langle \bar{w}, \bar{v} \rangle \right) + 8 \left( \|w\|^2 \langle \bar{w}, \bar{v} \rangle + \|v\|^2 \langle \bar{v}, \bar{v} \rangle \right).
\]
Since $\tilde{v}_k^2 = 1 - \alpha, \tilde{v}_k = \tilde{w}_k$ and $\tilde{v}_{-k} = -\tilde{w}_{-k}$, we have $\langle \bar{w}, \bar{v} \rangle^2, \langle \bar{w}, \bar{v} \rangle^3 \geq 1 - O(\alpha)$ and $\langle \bar{w}_{-k}, \bar{v}_{-k} \rangle = -\alpha$. Therefore, we have
\[
\frac{d}{dt} \tilde{v}_k^2 \leq 8\alpha - 8\alpha(\|v\|^2 + \|w\|^2 (1 - O(\alpha))) - 8 \|w\|^2 (1 - O(\alpha))\alpha + 8 \|v\|^2 \alpha
\]
We have
\[
\frac{d}{dt} \tilde{v}_k^2 \leq 8\alpha \left( (1 - \|v\|^2 - \|v\|^2) - \|w\|^2 (1 - O(\alpha)) + \|v\|^2 \right) < 0,
\]
where the last inequality assumes $\|w\|^2 + \|v\|^2 \in [2/3, 1]$ and $\|v\|^2, \alpha$ smaller than certain constant. \[\Box\]

B Proofs for (Re)-initialization and Phase 1

We specify the constants that will be used in the proof of initialization (Section B.1) and Phase 1 (Section B.2). We will assume it always hold in the proof of Section B.1 and Section B.2. We omit superscript $s$ for simplicity.

Proposition 2 (Choice of parameters). The following hold with proper choices of constants $\gamma, c_\rho, c_p, c_{\max}, \rho_t$.

1. $t_1' := \frac{c_i d}{8\rho t_1} \log d \leq t_1 \leq \frac{(1 - \gamma)}{8\rho c_e} \cdot \frac{d}{\log d}$.
2. $\Gamma_i = \frac{1}{8at_1'}$ if $S_i^{(s,0)} = \varnothing$, and $\Gamma_i = \frac{1}{8a't_1}$ otherwise. $\rho_i = c_\rho \Gamma_i, \Gamma_{\max} = c_{\max} \log d / d$.
3. $c_e < \frac{c_{\rho c_{\max}}}{2(1 - c_e)}, c_p / c_t > 4c_e, c_t c_{\max} \geq 4$.
4. $c_a = (1 - c_p) / (c_t c_{\max})$

Proof. The results hold if let $\gamma, c_e, c_p, c_t$ be small enough constant and $c_{\max}$ be large enough constant. For example, we can choose $c_e < c_p / 4 < 0.01, c_t, \gamma < 0.01$ and $c_{\max} > 10 / c_t$. \[\Box\]
B.1 Initialization

We give a more detailed version of initialization with specified constants to fit the definition of $S_{\text{good}}$, $S_{\text{pot}}$ and $S_{\text{bad}}$. We show that at the beginning of any epoch $s$, the following conditions hold with high probability. Intuitively, it suggests all directions that we will discover satisfy $a_i = \Omega(\beta)$ as $S_{i,\text{pot}} \neq \emptyset$.

**Lemma B.1** (Re-)Initialization space. In the setting of Theorem 1, the following hold at the beginning of current epoch with probability $1 - 1/\text{poly}(d)$.

1. For all $a_i - \hat{a}_i^{(0)} \geq \beta$, we have $S_{i,\text{good}} \neq \emptyset$.

2. For all $a_i - \hat{a}_i^{(0)} < \beta_c$, we have $S_{i,\text{pot}} = \emptyset$.

3. $S_{\text{bad}} = \emptyset$

4. $\|v^{(0)}\|_2 = \Theta(\delta_0)$, $|\bar{v}_i^{(0)}|^2 \leq \Gamma_{\text{max}} = c_{\text{max}} \log d/d$

5. For every $v$, there are at most $O(\log d)$ many $i \in [d]$ such that $|\bar{v}_i^{(0)}|^2 \geq c_v \log(d)/(10d)$.

6. $|\{v|v\text{ was reinitialized in epoch }s\}| = (1 - O(1/\text{log}^2d))m$.

**Proof.** Let the constants in Lemma B.2 be $\eta = 1/c_v$, $c_i = \Gamma_i d/\log d$ and satisfy Proposition 2, then we know at the time of (re-)initialization, all statements hold. Since we further know from Lemma 6 that $\|v\| = \Theta(\delta_0)$ and $\bar{v}_i^2$ will only change $o(\log d/d)$, we have at the beginning of every epoch, all statements hold.

**Lemma B.2.** There exist $m_0 = \text{poly}(d)$ and $m_1 = \text{poly}(d)$ such that if $m \in [m_0, m_1]$ and we random sample $m$ vectors $v$ from $\text{Unif}(\mathbb{S}^{d-1})$, with probability $1 - 1/\text{poly}(d)$ the following hold with proper absolute constant $\eta, \gamma, c_\rho, c_v, c_c, c_{\text{max}}$ satisfying $\eta(1 - \gamma) \leq c_v, c_{\text{max}} \geq 4\eta, \gamma, c_\rho$ are small enough and $c_{\text{max}}, \eta$ are large enough

1. For every $i \in [d]$ such that $c_i \leq \eta$, there exists $v$ such that $|\bar{v}_i^{(0)}|^2 \geq c_i(1 + 2c_\rho) \log d/d$ and $|\bar{v}_j^{(0)}|^2 \leq c_j(1 - 2c_\rho) \log d/d$ for $j \neq i$.

2. For every $v$, there does not exist $i \neq j$ such that $|\bar{v}_i^{(0)}|^2 \geq c_i(1 - 2c_\rho) \log d/d$ and $|\bar{v}_j^{(0)}|^2 \geq c_j(1 - 2c_\rho) \log d/d$.

3. For every $v$ and $i \in [d]$, $|\bar{v}_i^{(0)}|^2 \leq c_{\text{max}} \log d/2d$.

4. For every $v$, there are at most $O(\log d)$ many $i \in [d]$ such that $|\bar{v}_i^{(0)}|^2 \geq c_v \log(d)/11d$

5. $|\{v|\text{there exists }i \in [d]\text{ such that }|\bar{v}_i^{(0)}|^2 \geq c_i(1 - 2c_\rho) \log d/d\}| \leq m/\text{log}^2(d)$.

**Proof.** It is equivalent to consider sample $v$ from $\mathcal{N}(0, I)$. Let $x \in \mathbb{R}$ be a standard Gaussian variable, according to Proposition 2.1.2 in Vershynin (2018), we have for any $t > 0$

$$\left(\frac{2}{t} - \frac{2}{t^2}\right) \cdot \frac{1}{\sqrt{2\pi}} e^{-t^2/2} \leq \Pr [x^2 \geq t^2] \leq \frac{2}{t} \cdot \frac{1}{\sqrt{2\pi}} e^{-t^2/2}.$$  

Therefore, for any $i \in [d]$, we have for any constant $c > 0$

$$\Pr [\bar{v}_i^2 \geq c \log(d)] = \Theta(d^{-c/2} \log^{-1/2}d).$$

According to Theorem 3.1.1 in Vershynin (2018), we know with probability at least $1 - 2 \exp(-\Omega(d))$, $(1 - r)d \leq \|v\|^2 \leq (1 + r)d$ for any constant $0 < r < 1$. Hence, we have

$$\Pr \left[\frac{\bar{v}_i^2}{d} \geq \frac{c \log(d)}{d}\right] \geq \Theta(d^{-c(1+r)/2} \log^{-1/2}d),$$

$$\Pr \left[\frac{\bar{v}_i^2}{d} \geq \frac{c \log(d)}{d}\right] \leq \Theta(d^{-c(1-r)/2} \log^{-1/2}d).$$
Part 1. For fixed \(i \in [d]\) such that \(\eta(1 - \gamma) \leq c_i \leq \eta\), we have
\[
\Pr \left[ \tilde{v}_i^2 \geq c_i (1 + 2c_\rho) \log(d)/d \right] \geq \Theta \left( d^{-c_i (1+2c_\rho)(1+r)/2} \log^{-1/2} d \right),
\]
for a given \(j \neq i\), we have
\[
\Pr \left[ \tilde{v}_j^2 \geq c_j (1 + 2c_\rho) \log(d)/d \right] \geq \Theta \left( d^{-c_j (1+2c_\rho)(1-r)/2} \right) = O(d^{-\eta(1-\gamma)(1-r)+1}).
\]

\[\text{Since } c_i \leq \eta, \text{ we know the desired event happens with probability } \Theta \left( d^{-\eta(1+2c_\rho)(1+r)/2} - d^{-\eta(1-\gamma)(1-r)+1} \right). \]

Part 2. For any given \(i \neq j\), we have
\[
\Pr \left[ \tilde{v}_i^{(0)}/2 \geq c_i (1 - 2c_\rho) \log d/d, \tilde{v}_j^{(0)}/2 \geq c_j (1 - 2c_\rho) \log d/d \right] \leq O(d^{-(c_i+c_j)(1-2c_\rho)(1-r)/2}).
\]

\[\text{Since } \eta(1 - \gamma) \leq c_i, \text{ the probability that there exist } i \neq j \text{ such that the above happens is at most } O(d^{-\eta(1-\gamma)(1-2c_\rho)(1-r)+2}). \]

Part 3. We know
\[
\Pr \left[ \text{for all } i \in [d], \tilde{v}_i^2 \leq c_{\max} \log d/2d \right] \geq 1 - O(d^{-c_{\max}(1-r)/4+1}).
\]
With \(m_1 \leq O(d^{-c_{\max}(1-r)/4-1}/\log(d))\) the desired statement holds with probability \(1 - 1/\log(d)\).

Part 4. Since \(m \leq m_1 = \log(d), \text{ we know for any constant } c_\epsilon, \text{ this statement holds with probability } 1 - O(e^{-\log^2 d}).\)

Part 5. We have
\[
\Pr \left[ \text{there exists } i \in [d] \text{ such that } \tilde{v}_i^{(0)}/2 \geq c_i (1 - 2c_\rho) \log d/d \right] \leq O(d^{-(c_\epsilon-2c_\rho)/2+1}).
\]

Let \(p\) be the above probability and set \(A\) as the \(v\) satisfy above condition, by Chernoff’s bound we have
\[
\Pr \left[ \text{if } A \right] \leq e^{-pm} \left( \frac{epm}{m/\log^2 d} \right)^m \log^2 d = O(e^{-d}).
\]

Combine all parts above, we know as long as \(r, \gamma, c_\rho\) are small enough, \(c_{\max} \geq 4\eta\) and \(\eta\) is large enough, we have when \(m_0 \geq \Omega(d^{0.6\eta})\) and \(m_1 \leq O(d^{0.6\eta})\), the results hold.

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B.2 Proof of Phase 1

In this section, we first give a proof overview of Phase 1 and then give the detailed proof for each lemma in later subsections.

B.2.1 Proof overview

We give the proof overview in this subsection and present the proof of Lemma 5 and Lemma 4 at the end of this subsection. We remark that the proof idea in this phase is inspired by (Li et al., 2020a).

We describe the high-level proof plan for phase 1. Recall that at the beginning of this epoch, we know \(S_{bad} = \emptyset\) which implies there is at most one large coordinate for every component. Roughly speaking, we will show that for those small coordinate they will remain small in phase 1, and the only possibility for one component to have larger norm is to grow in the large direction. This intuitively suggests all components that have a relatively large norm in phase 1 are basis-like components.
We first show within $t_1' = c_1d/(8\beta \log d)$ time, there are components that can improve their correlation with some ground truth component $e_i$ to a non-trivial polylog($d$) correlation. This lemma suggests that there is at most one coordinate can grow above $O(\log d/d)$.

Note that we should view the analysis in this section and the analysis in Appendix A as a whole induction/continuity argument. It’s easy to verify that at any time $0 \leq t \leq t_1'$, Assumption 1 holds and Proposition 1 holds.

**Lemma B.3.** In the setting of Lemma 4, suppose $\|\tilde{v}(0)\|_\infty^2 \leq \log^4(d)/d$. Then, for every $k \in [d]$

1. for $v \not\in S_{pot}$, $[\tilde{v}(t)]^2 = O(\log(d)/d)$ for all $i \in [d]$ and $t \leq t_1'$.
2. if $\mathcal{S}_k(t) = \emptyset$ for $t \leq t_1'$, then for $v \in S_k$ good, there exists $t \leq t_1'$ such that $[\tilde{v}_k(t)]^2 \geq \log^4(d)/d$ and $[\tilde{v}(t)]^2 = O(\log(d)/d)$ for all $i \neq k$.
3. for $v \in S_{k, pot} \cup (S_{good} \cup S_{bad})$, $[\tilde{v}(t)]^2 = O(\log(d)/d)$ for all $i \neq k$ and $t \leq t_1'$.

The above lemma is in fact a direct corollary from the following lemma when considering the definition of $S_{good}$ and $S_{pot}$. It says if a direction is below certain threshold, it will remain $O(\log(d)/d)$, while if a direction is above certain threshold and there are no basis-like components for this direction, it will grow to have a polylog($d$) improvement.

**Lemma B.4.** In the setting of Lemma 4, we have

1. if $[\tilde{v}(0)]^2 \leq \min\{\Gamma_k - \rho_k, \Gamma_{\text{max}}\}$, then $[\tilde{v}(t)]^2 = O(\log(d)/d)$ for $t \leq t_1'$.
2. if $\mathcal{S}_k(t) = \emptyset$ for $t \leq t_1'$, $[\tilde{v}_k(t)]^2 \geq \Gamma_k + \rho_k$, $[\tilde{v}(0)]^2 \leq \Gamma_i - \rho_i$ for all $i \neq k$ and $\|\tilde{v}(0)\|_\infty^2 \leq \log^4(d)/d$, then there exists $t \leq t_1'$ such that $[\tilde{v}_k(t)]^2 \geq \log^4(d)/d$.

The following lemma shows if $[\tilde{v}(t_1')]^2 = O(\log(d)/d)$ at $t_1'$, it will remain $O(\log d/d)$ to the end of phase 1. This implies for components that are not in $S_{pot}$, they will not have large correlation with any ground truth component in phase 1.

**Lemma B.5.** In the setting of Lemma 4, suppose $[\tilde{v}(t_1')]^2 = O(\log(d)/d)$. Then we have $[\tilde{v}(t_1')]^2 = O(\log(d)/d)$ for $t_1' \leq t \leq t_1$. The following two lemmas show good components (those have polylog($d$)/d correlation before $t_1'$) will quickly grow to have constant correlation and $\delta_1$ norm. Note that the following condition $a_k = \Omega(\beta)$ holds in our setting because when $a_i < \beta c_\alpha$, we have $S_{i, good} = S_{i, pot} = \emptyset$ (this means for those small directions there are no components that can have polylog($d$)/d correlation as shown in Lemma B.3).

**Lemma B.6.** (Good component, constant correlation). In the setting of Lemma 4, suppose $\mathcal{S}_k(t) = \emptyset$ for $t \leq t_1$, $a_k = \Omega(\beta)$. If there exists $t_0 \leq t_1$ such that $[\tilde{v}_k(t_0)]^2 > \log^4(d)/d$ and $[\tilde{v}_i(t_0)]^2 = O(\log(d)/d)$ for all $i \neq k$, then for any constant $c \in (0, 1)$ we have $[\tilde{v}_k(t)]^2 > c$ and $[\tilde{v}_i(t)]^2 = O(\log(d)/d)$ for all $i \neq k$ when $t_0 + t'' \leq t \leq t_1$ with $t'' = \Theta(\log(d)/\beta \log^3 d)$.

**Lemma B.7.** (Good component, norm growth). In the setting of Lemma 4, suppose $\mathcal{S}_k(t) = \emptyset$ for $t \leq t_1$, $a_k = \Omega(\beta)$. If there exists $t_0 \leq t_1$ such that $[\tilde{v}_k(t_0)]^2 > c$ and $[\tilde{v}_i(t_0)]^2 = O(\log(d)/d)$ for all $i \neq k$, then we have $\|\tilde{v}(t)\|_2 \geq \delta_1$ for some $t'' \leq t \leq t'' + t''_1$ with $t''_1 = \Theta(\log(d)/\alpha / \beta)$.

Recall from Lemma B.4 we know there is at most one coordinate that can be large. Thus, intuitively we can expect if the norm is above certain threshold, the component will become basis-like, since this large direction will contribute most of the norm and other directions will remain small. In fact, we can show (1) norm of “small and dense” components (e.g., those are not in $S_{pot}$) is smaller than $\delta_1$; (2) once a component reaches norm $\delta_1$, it is a basis-like component.

**Lemma B.8.** In the setting of Lemma 4, we have

1. if $\|\tilde{v}(t)\|_\infty^2 \leq \log^4(d)/d$ for all $t \leq t_1$, then $\|\tilde{v}(t)\|_2 = O(\delta_0)$ for all $t \leq t_1$. 


Let \( \tau_0 = \inf\{t \in [0, t_1] : \|\bar{v}(t)\|_2^2 \geq \log^4 d/d\} \). Suppose \( \|\bar{v}^{(s)}(\tau_0)\|_2^2 \geq \log^4 d/d \) and \( \|\bar{v}^{(s)}(\tau_1)\|_2 = O(\log d/d) \) for \( s \neq k \). If there exists \( \tau_1 \) such that \( \tau_0 < \tau_1 \leq t_1 \) and \( \|\bar{v}(\tau_1)\|_2 \geq \delta_1 \) for the first time, then there exists \( k \in [d] \) such that \( \|\bar{v}^{(s)}(\tau_1)\|_2 \geq 1 - \alpha^2 \) if \( \hat{v}_k^{(s)} \leq \alpha \) for \( t \leq \tau_1 \) and \( \|\bar{v}^{(s)}(\tau_1)\|_2 \geq 1 - \alpha \) otherwise.

One might worry that a component can first exceeds the \( \delta_1 \) threshold then drop below it and eventually gets re-initialized. Next, we show that re-initialization at the end of Phase 1 cannot remove all the components in \( S_k^{(t_1)} \).

**Lemma B.9.** If \( S_k^{(t)} = \emptyset \) and \( S_k^{(t')} \neq \emptyset \) for some \( t' \in (0, t_1) \), we have \( S_k^{(t_1)} = \emptyset \) and \( \hat{a}_k^{(t_1)} \geq \delta_1^2 \).

Given above lemma, we now are ready to prove Lemma 5 and the main lemma for Phase 1.

**Lemma 5.** In the setting of Lemma 4, for every \( i \in [d] \)

1. (Only good/potential components can become large) If \( v^{(s,t)} \notin S_{pot}^{(s)} \), \( \|v^{(s,t)}\| = O(\delta_0) \) and \( \|\bar{v}^{(s,t)}\|^2 = O(\log(d)/d) \) for all \( i \in [d] \) and \( t \leq t_1^{(s)} \).

2. (Good components discover ground truth components) If \( S_{k,good}^{(s)} \neq \emptyset \), there exists \( v^{(s,t_1^{(s)})} \) such that \( \|v^{(s,t_1^{(s)})}\| \geq \delta_1 \) and \( S_k^{(s,t_1^{(s)})} \neq \emptyset \).

3. (Large components are correlated with ground truth components) If \( \|v^{(s,t)}\| \geq \delta_1 \) for some \( t \leq t_1^{(s)} \), there exists \( i \in [d] \) such that \( v^{(s,t)} \in S_i^{(s,t)} \).

**Proof.** We show statements one by one.

**Part 1.** The statement follows from Lemma B.3, Lemma B.5 and Lemma B.8.

**Part 2.** Suppose \( S_k^{(t)} = \emptyset \) for all \( t \leq t_1 \). By Lemma B.1 we know \( S_{k,good} \neq \emptyset \). Then by Lemma B.3, Lemma B.6 and Lemma B.7, we know there exists \( v \) such that \( \|v^{(s,t)}\|^2 \geq \delta_1 \) within time \( t_1 = t_1' + t_1'' + t_1''' \). Then by Lemma B.8 we know \( \|\bar{v}^{(t)}\|^2 \geq 1 - \alpha \). Therefore, we know there exists \( t \leq t_1 \) such that \( S_k^{(t)} = \emptyset \). Finally we know it will keep until \( t_1 \) by Lemma B.9.

**Part 3.** The statement directly follows from Lemma B.8 and Lemma B.9.

**Lemma 4 (Main Lemma for Phase 1).** In the setting of Theorem 1, suppose Proposition 1 holds at \( (s,0) \). For \( t_1^{(s)} := t_1^{(s)} + t_1^{(s)} + t_1^{(s)} \) with \( t_1^{(s)} = \Theta(d/(\beta(s) \log d)) \), \( t_1^{(s)} = \Theta(d/(\beta(s) \log^3 d)) \), \( t_1^{(s)} = \Theta((d/(\beta(s) \log d) / \beta(s)) \), with probability \( 1 - 1/poly(d) \) we have

1. Proposition 1 holds at \( (s,t) \) for any \( 0 \leq t < t_1^{(s)} \), and also for \( t = t_1^{(s)} \) after reinitialization.

2. If \( a_k \geq \beta(s) \) and \( S_k^{(s,0)} = \emptyset \), we have \( S_k^{(s,t_1^{(s)})} \neq \emptyset \) and \( \hat{a}_k^{(s,t_1^{(s)})} \geq \delta_1^2 \).

3. If \( S_k^{(s,0)} = \emptyset \) and \( S_k^{(s,t_1^{(s)})} \neq \emptyset \), we have \( a_k \geq C \beta(s) \) for universal constant \( 0 < C < 1 \).

**Proof.** By Lemma B.1 we know the number of reinitialized components are always \( \Theta(m) \) so Lemma B.1 holds with probability \( 1 - 1/poly(d) \) for every epoch. In the following assume Lemma B.1 holds. The second and third statement directly follow from Lemma B.1 and Lemma 5 as \( S_{k,pot} = \emptyset \) when \( a_k \leq \beta c_a \). For the first statement, combing the proof in Appendix A and Lemma B.8, we know the statement holds (see also the remark at the beginning of Appendix A).

**B.2.2 Preliminary**

To simplify the proof in this section, we introduce more notations and give the following lemma.
Lemma B.10. In the setting of Lemma 4, we have $T^* - T^{(t)} = \sum_{i \in [d]} \hat{a}_i^{(t)} e_i^4 + \Delta^{(t)}$, where $\hat{a}_i^{(t)} = a_i - \hat{a}_i^{(t)}$ and $\|\Delta\|_F = O(\alpha + m\delta_1^2)$. We know $\hat{a}_i^{(0)} = a_i$ if $S_i^{(s,0)} = \emptyset$ and $\hat{a}_i^{(t)} = \Theta(\lambda)$ if $S_i^{(s,0)} \neq \emptyset$. That is, the residual tensor is roughly the ground truth tensor $T^*$ with unfitted directions at the beginning of this epoch and plus a small perturbation $\Delta$.

Proof. We can decompose $T^{(t)}$ as

$$T^{(t)} = \sum_{i \in [d]} T_i^{(t)} + T_{\emptyset}^{(t)} = \sum_{i \in [d]} \left( \hat{a}_i^{(t)} e_i^4 + (T_i^{(t)} - \hat{a}_i^{(t)} e_i^4) \right) + T_{\emptyset}^{(t)},$$

where $T_i^{(t)} = \sum_{w \in S_i^{(t)}} \|w\|^2 \tilde{w}^4$ and $T_{\emptyset}^{(t)} = \sum_{w \in S_{\emptyset}^{(t)}} \|w\|^2 \tilde{w}^4$. Note that when $S_i^{(t)} = \emptyset$, $\hat{a}_i^{(t)} = 0$ and when $S_i^{(t)} \neq \emptyset$ we have $\|\left(T_i^{(t)} - \hat{a}_i^{(t)} e_i^4\right)\|_F = O(\hat{a}_i^{(t)} \alpha)$ and $\|T_{\emptyset}^{(t)}\|_F \leq m\delta_1^2$. This gives the desired form of $T^* - T^{(t)}$.

\[\square\]

We give the dynamic of $[\tilde{v}_k^{(t)}]^2$ and $[v_k^{(t)}]^2$ here, which will be frequently used in our analysis.

\begin{align*}
\frac{d}{dt} [\tilde{v}_k^{(t)}]^2 &= 2\tilde{v}_k^{(t)} \cdot \frac{d}{dt} [v_k^{(t)}] = 2\tilde{v}_k^{(t)} \cdot \frac{1}{\|v_k^{(t)}\|} \frac{d}{dt} [v_k^{(t)}] + 2[\tilde{v}_k^{(t)}]^2 \frac{d}{dt} \left( \frac{1}{\|v_k^{(t)}\|} \right) \\
&= 2\tilde{v}_k^{(t)} \cdot \frac{1}{\|v_k^{(t)}\|} \left[ -\nabla L(v_k^{(t)}) \right] k - 2[\tilde{v}_k^{(t)}]^2 \cdot \frac{\left( \nabla L(v_k^{(t)}) \right) \cdot \tilde{v}_k^{(t)}}{\|v_k^{(t)}\|} \\
&= 2\tilde{v}_k^{(t)} \cdot \frac{1}{\|v_k^{(t)}\|} \left[ -(I - \tilde{v}_k^{(t)} [\tilde{v}_k^{(t)}]^\top) \nabla L(v_k^{(t)}) \right] k \\
&= 8\tilde{v}_k^{(t)} \left( T^* - T^{(t)} \right) (\tilde{v}_k^{(t)} \otimes 3, I) - (T^* - T^{(t)}) (\tilde{v}_k^{(t)} \otimes 4) \tilde{v}_k^{(t)} \right) k \\
&= 8[\tilde{v}_k^{(t)}]^2 \left( \hat{a}_k^{(t)} [\tilde{v}_k^{(t)}]^2 - \sum_{i \in [d]} \hat{a}_i^{(t)} [\tilde{v}_i^{(t)}]^4 \pm \frac{\Delta^{(t)} F}{|\tilde{v}_k^{(t)}|^2} \right),
\end{align*}

\begin{align*}
\frac{d}{dt} [v_k^{(t)}]^2 &= 2v_k^{(t)} \cdot \frac{d}{dt} [v_k^{(t)}] \\
&= 2v_k^{(t)} \cdot \left[ -\nabla L(v_k^{(t)}) \right] k \\
&= 4v_k^{(t)} \left[ 2(T^* - T^{(t)}) (\tilde{v}_k^{(t)} \otimes 3, I) \left\| v_k^{(t)} \right\|_2 - (T^* - T^{(t)}) (\tilde{v}_k^{(t)} \otimes 4) v_k^{(t)} \right] k \\
&= 4[v_k^{(t)}]^2 \left( 2\hat{a}_k^{(t)} [\tilde{v}_k^{(t)}]^2 - \sum_{i \in [d]} \hat{a}_i^{(t)} [\tilde{v}_i^{(t)}]^4 \pm \frac{\Delta^{(t)} F}{|v_k^{(t)}|^2} \right).
\end{align*}

The following lemma allows us to ignore these already fitted direction as they will remain as small as their (re-)initialization in phase 1.

Lemma B.11. In the setting of Lemma 4, if direction $e_k$ has been fitted before current epoch (i.e., $S^{(s,0)} \neq \emptyset$), then for $v$ that was reinitialized in the previous epoch, we have $[\tilde{v}_k^{(t)}]^2 = O(\log(d)/d)$ for all $t \leq t_1$.

Proof. Since direction $e_k$ has been fitted before current epoch, we know $\hat{a}_k^{(t)} = \Theta(\lambda)$. We only need to consider the time when $[\tilde{v}_k^{(t)}]^2 \geq \log d / d$. By (3) we have

\begin{align*}
\frac{d}{dt} [\tilde{v}_k^{(t)}]^2 &= 8[\tilde{v}_k^{(t)}]^2 \left( \hat{a}_k^{(t)} [\tilde{v}_k^{(t)}]^2 - \sum_{i \in [d]} \hat{a}_i^{(t)} [\tilde{v}_i^{(t)}]^4 \pm \frac{\Delta^{(t)} F}{|\tilde{v}_k^{(t)}|^2} \right) \leq [\tilde{v}_k^{(t)}]^2 O \left( \lambda + d \left\| \Delta^{(t)} \right\|_F \right).
\end{align*}
Since $\lambda$ and $\|\Delta(t)\|_F = O(\alpha + m \delta_1^2)$ are small enough and $[\tilde{v}_k^{(0)}]^2 = O(\log d/d)$, we know $[\tilde{v}_k^{(t)}]^2 = O(\log d/d)$ for $t \leq t_1$. 

\hfill \Box

### B.2.3 Proof of Lemma B.3 and Lemma B.4

Lemma B.3 directly follows from Lemma B.4 and the definition of $S_{\text{good}}$, $S_{\text{pot}}$ and $S_{\text{bad}}$ as in Definition 2. We focus on Lemma B.4 in the rest of this section. We need following lemma to give the proof of Lemma B.4.

**Lemma B.12.** In the setting of Lemma 4, if $\|\tilde{v}^{(t)}\|_\infty^2 \leq \log^4(d)/d$, we have $\sum_{i} [\tilde{v}_i^{(t)}]^4 \leq c_e \log d/d$ for all $t \leq t_1$.

**Proof.** We claim that for all $t \leq t_1$, there are at most $O(\log d)$ many $i \in [d]$ such that $[\tilde{v}_i^{(t)}]^2 \geq c_e \log(d)/2d$. Based on this claim, we know

$$\sum_{i \in [d]} [\tilde{v}_i^{(t)}]^4 \leq O(\log d) \frac{\log^8 d}{d^2} + \sum_{i : [\tilde{v}_i^{(t)}]^2 \leq c_e \log (d)/2d} [\tilde{v}_i^{(t)}]^4 \leq O \left( \frac{\log^9 d}{d^2} \right) + \frac{c_e \log (d)}{2d} \leq \frac{c_e \log (d)}{d},$$

which gives the desired result.

In the following, we prove the above claim. From Lemma B.1, we know when $t = 0$, the claim is true. For any $[\tilde{v}_k^{(0)}]^2 \leq c_e \log(d)/10d$, we will show $[\tilde{v}_k^{(t)}]^2 \leq c_e \log(d)/2d$ for all $t \leq t_1$. By (3) we have

$$\frac{d[\tilde{v}_k^{(t)}]^2}{dt} = 8[\tilde{v}_k^{(t)}]^2 \left( \tilde{a}_k^{(t)} [\tilde{v}_k^{(t)}]^2 - \sum_{i \in [d]} \tilde{a}_i^{(t)} [\tilde{v}_i^{(t)}]^{2} \pm \frac{\|\Delta(t)\|_F}{|\tilde{v}_k^{(t)}|} \right).$$

In fact, we only need to show that for any $\tau_0$ such that $[\tilde{v}_k^{(\tau_0)}]^2 = c_e \log(d)/10d$ and $[\tilde{v}_k^{(t)}]^2 \geq c_e \log(d)/10d$ when $\tau_0 \leq t \leq \tau_0 + t_1$, we have $[\tilde{v}_k^{(t)}]^2 \leq c_e \log(d)/2d$. To show this, we have

$$\frac{d[\tilde{v}_k^{(t)}]^2}{dt} \leq 8[\tilde{v}_k^{(t)}]^2 \left( \tilde{a}_k^{(t)} [\tilde{v}_k^{(t)}]^2 + \frac{\|\Delta(t)\|_F}{|\tilde{v}_k^{(t)}|} \right) \leq [\tilde{v}_k^{(t)}]^2 \cdot 16 \tilde{a}_k^{(t)} [\tilde{v}_k^{(t)}]^2 \leq [\tilde{v}_k^{(t)}]^2 \cdot \frac{\beta}{1 - \gamma} \cdot \frac{8c_e \log(d)}{d},$$

where we use $\|\Delta(t)\|_F = O(\alpha + m \delta_1^2)$ and $\tilde{a}_i^{(t)} \leq \beta/(1 - \gamma)$. Therefore, with our choice of $t_1$, we know $[\tilde{v}_k^{(t)}]^2 \leq c_e \log(d)/2d$. This finish the proof. 

\hfill \Box

We now are ready to give the proof of Lemma B.4.

**Lemma B.4.** In the setting of Lemma 4, we have

1. if $[\tilde{v}_k^{(0)}]^2 \leq \min \{ \Gamma_k - \rho_k, \Gamma_{\max} \}$, then $[\tilde{v}_k^{(t)}]^2 = O(\log(d)/d)$ for $t \leq t_1'$.

2. if $S_i^{(t)} = 0$ for $t \leq t_1'$, $[\tilde{v}_k^{(0)}]^2 \geq \Gamma_k + \rho_k$, $[\tilde{v}_i^{(0)}]^2 \leq \Gamma_i - \rho_i$ for all $i \neq k$ and $\|\tilde{v}^{(0)}\|_\infty^2 \leq \log^4(d)/d$, then there exists $t \leq t_1'$ such that $[\tilde{v}_k^{(t)}]^2 \geq \log^4(d)/d$.

**Proof.** We focus on the dynamic of $[\tilde{v}_k^{(t)}]^2$. For those already fitted direction $e_k$, we have $\Gamma_k = 1/(8 \lambda_1')$, which means $\Gamma_{\max} \geq \Gamma_k - \rho_k$. From Lemma B.11 we know $[\tilde{v}_k^{(t)}]^2 = O(\log d/d)$ for $t \leq t_1'$. In the rest of proof, we focus on these unfitted direction $e_k$. By (3) we have

$$\frac{d[\tilde{v}_k^{(t)}]^2}{dt} = 8[\tilde{v}_k^{(t)}]^2 \left( \tilde{a}_k^{(t)} [\tilde{v}_k^{(t)}]^2 - \sum_{i \in [d]} \tilde{a}_i^{(t)} [\tilde{v}_i^{(t)}]^{2} \pm \frac{\|\Delta(t)\|_F}{|\tilde{v}_k^{(t)}|} \right).$$
Part 1. Define the following dynamics $p^{(t)}$,

$$\frac{dp^{(t)}}{dt} = 8p^{(t)} \left( a_k p^{(t)} + \frac{a_k c_e \log d}{d} \right), \quad p^{(0)} = [\tilde{v}_k^{(0)}]^2$$

Given that $\tilde{a}_k^{(t)} \leq a_k$ and $\|\Delta^{(t)}\|_F = O(\alpha + m \delta^2_1)$ is small enough, it is easy to see $[\tilde{v}_k^{(t)}]^2 \leq \max\{\log(d)/d, p^{(t)}\}$. Then it suffices to bound $p^{(t)}$ to have a bound for $[\tilde{v}_k^{(t)}]^2$. Consider the following dynamic $x^{(t)}$

$$\frac{dx^{(t)}}{dt} = \tau_1 |x^{(t)}|^2, \quad x^{(0)} = \tau_2.$$ (5)

We know $x^{(t)} = 1/(1/\tau_2 - \tau_1 t)$. Set $\tau_1 = 8\rho_k$ and $\tau_2 = 1/(\tau_1 t'_1) = \Gamma_k$. Then, with our choice of $\rho_k = c_p \Gamma_k$, we know

1. $p^{(0)} = [\tilde{v}_k^{(0)}]^2 \leq \Gamma_k - \rho_k \leq \Gamma_{\max}$. As long as $\rho_k \geq \frac{2c_e \log d}{d}$ and $x^{(0)} = p^{(0)} + \rho_k/2$, we have $p^{(t)} \leq x^{(t)} - \rho_k/2$ for $t \leq t'_1$. Therefore, $p^{(t'_1)} \leq 2\Gamma_k - \rho_k = O(\log d/d)$.

2. $p^{(0)} = [\tilde{v}_k^{(0)}]^2 \leq \Gamma_{\max} < \Gamma_k - \rho_k$. As long as $x^{(0)} = p^{(0)} + c_p \log d$, we have $p^{(t)} \leq x^{(t)} - \frac{c_p \log d}{\rho_k}$ for $t \leq 1$. Therefore, $p^{(t'_1)} \leq x^{(t'_1)} = O(\log d/d)$.

Together we know $[\tilde{v}_k^{(t)}]^2 = O(\log d/d)$ for $t \leq t'_1$.

Part 2. Define the following dynamics $q^{(t)}$,

$$\frac{dq^{(t)}}{dt} = 8q^{(t)} \left( a_k q^{(t)} - \frac{2\beta_c \log d}{d} \right), \quad q^{(0)} = [\tilde{v}_k^{(0)}]^2.$$ 

Since $S_k^{(t)} = \emptyset$, we know $\tilde{a}_k^{(t)} = a_k$. Given that $\|\Delta^{(t)}\|_F = O(\alpha + m \delta^2_1)$ and Lemma B.12, it is easy to see as long as $\|\tilde{v}^{(t)}\|_\infty \leq \log^4 d/d$, if $q^{(0)} \geq [\tilde{v}_k^{(0)}]^2 \geq \Theta(\log d/d)$ and $a_k q^{(0)} - \frac{2\beta_c \log d}{d} > 0$, we have $[\tilde{v}^{(t)}]^2 \geq q^{(t)}$. Then it suffices to bound $q^{(t)}$ to get a bound on $[\tilde{v}_k^{(t)}]^2$. Consider the same dynamic (5) with same $\tau_1$ and $\tau_2$, as long as $q^{(0)} = [\tilde{v}_k^{(0)}]^2 \geq \Gamma_k + \rho_k$, $\rho_k \geq \frac{4\beta_c \log d}{a_k d}$ and $x^{(0)} = q^{(0)} - \rho_k/2$, we have $q^{(t)} \geq x^{(t)} + \rho_k/2$ if $\|\tilde{v}^{(t)}\|_\infty \leq \log^4 d/d$ holds. We can verify that $x^{(T'_2)} = +\infty$, which implies there exists $t \leq t'_1$ such that $\|\tilde{v}^{(t)}\|_\infty > \log^4 d/d$.

\[\square\]

B.2.4 Proof of Lemma B.5

Lemma B.5. In the setting of Lemma 4, suppose $[\tilde{v}_1^{(t'_1)}]^2 = O(\log(d)/d)$. Then we have $[\tilde{v}_1^{(t)}]^2 = O(\log(d)/d)$ for $t'_1 \leq t \leq t_1$.

Proof. Recall $t_1 - t'_1 = t''_1 + t'''_1 = o(d/(\beta \log d))$, it suffices to show if $[\tilde{v}_1^{(t'_1)}]^2 = c_1 \log(d)/d$, then $[\tilde{v}_1^{(t)}]^2$ will be at most $2c_1 \log(d)/d$ in $t'_\max = o(d/(\beta \log d))$ time. Suppose there exists time $t_1 \leq t'_\max$ such that $[\tilde{v}_1^{(t'_1)}]^2 \geq 2c_1 \log(d)/d$ for the first time. We only need to show if $[\tilde{v}_1^{(t)}]^2 \geq c_1 \log(d)/d$ for $t \leq t_1$, we have $[\tilde{v}_1^{(t)}]^2 < 2c_1 \log(d)/d$. We know the dynamic of $[\tilde{v}_1^{(t)}]^2$

$$\frac{d[\tilde{v}_1^{(t)}]^2}{dt} = 8[\tilde{v}_1^{(t)}]^2 \left( \tilde{a}_k^{(t)} [\tilde{v}_1^{(t)}]^2 - \sum_{j \in [d]} \tilde{a}_j^{(t)} [\tilde{v}_j^{(t)}]^4 \right) + \frac{\|\Delta^{(t)}\|_F}{[\tilde{v}_1^{(t)}]^2} \leq [\tilde{v}_1^{(t)}]^2 \frac{\beta \log d}{d},$$

where we use $\|\Delta^{(t)}\|_F = O(\alpha + m \delta^2_1)$ is small enough and $\tilde{a}_k^{(t)} \leq 1$. This implies $[\tilde{v}_1^{(t)}]^2 \leq 2c_1 \log(d)/d$ as $t'_\max = o(d/(\beta \log d))$. \[\square\]
B.2.5 Proof of Lemma B.6

Lemma B.6 (Good component, constant correlation). In the setting of Lemma 4, suppose \( S_{t_k}^{(t)} = \emptyset \) for \( t \leq t_1 \), \( a_k = \Omega(\beta) \). If there exists \( \tau_0 \leq t_1 \) such that \( [\bar{v}_{k}^{(\tau_0)}]_2 > \log^4(d)/d \) and \( [\bar{v}_{i}^{(\tau_0)}]_2 = O(\log(d)/d) \) for all \( i \neq k \), then for any constant \( c \in (0, 1) \) we have \( [\bar{v}_{i}^{(t)}]_2 > c \) and \( [\bar{v}_{i}^{(t)}]_2 = O(\log(d)/d) \) for all \( i \neq k \) when \( \tau_0 + t''_1 \leq t \leq t_1 \) with \( t''_1 = \Theta(d/(\beta \log^3 d)) \).

Proof. By Lemma B.5 we know \( [\bar{v}_{i}^{(t)}]_2 \) will remain \( O(\log d/d) \) for those \( [\bar{v}_{i}^{(\tau_0)}]_2 = O(\log d/d) \).

We now show \( [\bar{v}_{i}^{(t)}]_2 \) will become constant within \( t''_1 \) time. We know \( \sum_{i \neq k} a_{i}^{(t)} [\bar{v}_{i}^{(t)}]_4 \leq \beta c_1 \log(d) \) for some constant \( c_1 \). Hence, with the fact \( S_{t_k}^{(t)} = \emptyset, a_k = \Omega(\beta), [\bar{v}_{i}^{(\tau_0)}]_2 > \log^4(d)/d \) and \( \|\Delta^{(t)}\|_F = O(\alpha + m \delta^2) \),

\[
\frac{d[\bar{v}_{i}^{(t)}]_2^2}{dt} = 8[\bar{v}_{i}^{(t)}]_2^2 \left( a_{i}^{(t)} [\bar{v}_{i}^{(t)}]_2^2 (1 - [\bar{v}_{i}^{(t)}]_2^2) - \sum_{i \neq k} a_{i}^{(t)} [\bar{v}_{i}^{(t)}]_4 + \|\Delta^{(t)}\|_F \right) \\
\geq 8(1 - 2c)[\bar{v}_{i}^{(t)}]_2^2 a_k [\bar{v}_{i}^{(t)}]_2^2 = \bar{v}_{i}^{(t)}_2 \Omega \left( \frac{\beta \log^4 d}{d} \right).
\]

This implies that within \( t''_1 \) time, we have \( [\bar{v}_{i}^{(t)}]_2 \geq c \). Since \( [\bar{v}_{i}^{(t)}]_2 \) will remain \( O(\log d/d) \) for \( i \neq k \) and \( t \leq t_1 \), following the same argument above, it is easy to see \( \frac{d[\bar{v}_{i}^{(t)}]_2^2}{dt} \geq 0 \) after \( [\bar{v}_{i}^{(t)}]_2 \) reaches \( c \). Therefore, \( [\bar{v}_{i}^{(t)}]_2 \geq c \) for \( t \leq t_1 \). □

B.2.6 Proof of Lemma B.7

Lemma B.7 (Good component, norm growth). In the setting of Lemma 4, suppose \( S_{t_k}^{(t)} = \emptyset \) for \( t \leq t_1 \), \( a_k = \Omega(\beta) \). If there exists \( \tau_0 \leq t_1 \) such that \( [\bar{v}_{k}^{(\tau_0)}]_2 > c \) and \( [\bar{v}_{i}^{(\tau_0)}]_2 = O(\log(d)/d) \) for all \( i \neq k \), then we have \( \|v^{(t)}\|_2 \geq \delta_1 \) for some \( \tau_0 \leq t \leq \tau_0 + t''_1 \) with \( t''_1 = \Theta(\log(d/\alpha)/\beta) \).

Proof. For \( \|v^{(t)}\|_2 \), we have

\[
\frac{d \|v^{(t)}\|_2^2}{dt} = \|v^{(t)}\|^2 \left( 4 \sum_{i \in [d]} a_{i}^{(t)} [\bar{v}_{i}^{(t)}]_4 + \|\Delta^{(t)}\|_F - 2\lambda \right).
\]

Given the fact \( \|\Delta^{(t)}\|_F = O(\alpha + m \delta^2) \) and \( \lambda \) are small enough, it is easy to see \( \|v^{(\tau_0)}\|_2 \geq \delta_0/2 \) as \( \tau_0 \leq t_1 \). We now show that there exist time \( \tau_0 \leq t_1 + t''_1 + t''_1 = t_1 \) such that \( \|v^{(\tau_1)}\|_2 \geq \delta_1 \).

By Lemma B.6 we know \( [\bar{v}_{i}^{(t)}]_2 \geq c \) after time \( \tau_0 + t''_1 \leq t_1 + t''_1 \). And since \( S_{t_k}^{(t)} = \emptyset \), we know \( a_{i}^{(t)} = a_k = \Omega(\beta) \). Then with the fact that \( \|\Delta^{(t)}\|_F = O(\alpha + m \delta^2) \) and \( \lambda \) are small enough, we have

\[
\frac{d \|v^{(t)}\|_2^2}{dt} \geq \|v^{(t)}\|^2 \Omega(\beta).
\]

This implies that \( \|v^{(\tau_1)}\|_2 \geq \delta_1^2 \) as \( t''_1 = \Theta(\log(d/\alpha)/\beta) \). □

B.2.7 Proof of Lemma B.8

Lemma B.8. In the setting of Lemma 4, we have

1. if \( \|v^{(t)}\|_\infty \leq \log^4(d)/d \) for all \( t \leq t_1 \), then \( \|v^{(t)}\|_2 = O(\delta_0) \) for all \( t \leq t_1 \).
2. Let \( \tau_0 = \inf\{ t \in [0, t_1] \mid \| \tilde{v}(t) \|_\infty^2 \geq \log^4 d/d \} \). Suppose \( \| \tilde{v}(\tau_0) \|_2^2 \geq \log^4 d/d \) and \( \| \tilde{v}(\tau_i) \|_2^2 = O(\log d/d) \) for \( i \neq k \). If there exists \( \tau_1 \) such that \( \tau_0 < \tau_1 \leq t_1 \) and \( \| v(\tau_i) \|_2 \geq \delta_i \) for the first time, then there exists \( k \in [d] \) such that \( \| \tilde{v}(\tau_i) \|_2^2 \geq 1 - \alpha^2 \) if \( \tilde{a}_k(t) \leq \alpha \) for \( t \leq \tau_1 \) and \( \| \tilde{v}(\tau_i) \|_2^2 \geq 1 - \alpha \) otherwise.

**Proof.** For \( \| v(t) \|_2^2 \), we have

\[
\frac{d}{dt} \| v(t) \|_2^2 = 4 \left( \sum_{i \in [d]} \tilde{a}_i(t)[\tilde{v}_i(t)]^4 + \| \Delta(t) \|_F^2 - 2\lambda \right)
\]

**Part 1.** By Lemma B.12 and \( \| \Delta(t) \|_F = O(\alpha + m\delta_1^2) \), we know

\[
\frac{d}{dt} \| v(t) \|_2^2 \leq \| v(t) \|_2^2 5\beta_\delta \log d \cdot \frac{d}{d}.
\]

This implies \( \| v(t) \|_2^2 = O(\delta_0) \) as \( t_1 = O(d/\beta \log d) \).

**Part 2.** By Part 1, we know \( \| v(\tau_i) \|_2^2 = O(\delta_0) \) and \( \| v(\tau_i) \|_2^2 = O(m\delta_1^2 \log d/d) \) for \( i \neq k \). For \( \| v(\tau_i) \|_2^2 = O(\log d/d) \), we know \( \| v(\tau_i) \|_2^2 = O(\log d/d) \) for \( \tau_0 \leq t \leq \tau_1 \) by Lemma B.5. We consider following cases separately.

1. Case 1: Suppose \( \tilde{a}_k(t) \leq \alpha \) for \( t \leq \tau_1 \). In the following we show there exists some constant \( C \) such that for all \( i \neq k \) \( \| \tilde{v}(t) \|_2^2 \leq C\delta_0^2 \log d/d \) for \( \tau_0 \leq t \leq \tau_1 \). Let \( \tau_2 \) be the first time that the above claim is false, which means for all \( i \neq k \) \( \| \tilde{v}(t) \|_2^2 \leq C\delta_0^2 \log d/d \) when \( t \leq \tau_2 \).

   For any \( i \neq k \), we only need to consider the time period \( t \leq \tau_2 \) whenever \( \| \tilde{v}(t) \|_2^2 \geq \delta_0^2 \log d/d \). By Lemma B.14, we have

\[
\frac{d}{dt} \| \tilde{v}(t) \|_2^2 = 4 \| \tilde{v}(t) \|_2^2 \left( 2 \sum_{i \in [d]} \tilde{a}_i(t)[\tilde{v}_i(t)]^4 \pm O(\alpha + m\delta_1^2) \right)
\]

\[
\leq \| v(t) \|_2^2 \left( \frac{\alpha^2 + \alpha \delta_\delta 2 \log d \cdot \| v(t) \|_2}{|v_i(t)|} \right).
\]

Since for all \( i \neq k \) \( \| v(t) \|_2^2 \leq C\delta_0^2 \log d/d \), we know \( \sum_{i \neq k} \| v(t) \|_2^2 = \| v(t) \|_2^2 (1 - \| \tilde{v}_k(t) \|_2^2) = O(\delta_0^2 \log d) \). Together with the fact \( \| v(t) \|_2^2 \geq \delta_0^2 \log d/d \), we have

\[
\frac{d}{dt} \| v(t) \|_2^2 \leq \| v(t) \|_2^2 O \left( \frac{\beta \log d \cdot d}{d} \right).
\]

Since \( t_1 = O(d/(\beta \log d)) \), we know if we choose large enough \( C \), it must be \( \tau_2 \geq \tau_1 \). Therefore, we know for all \( i \neq k \) \( \| v(t) \|_2^2 \leq C\delta_0^2 \log d/d \) for \( \tau_0 \leq t \leq \tau_1 \). Then at time \( \tau_1 \) when \( \| v(t) \|_2^2 \geq \delta_1 \), it must be \( \| v(t) \|_2^2 \geq 1 - \alpha \) since \( \delta_1 = \Theta(\delta_0 \delta_1^2 \log (d/\alpha)) \).

2. Case 2: We do not make assumption on \( \tilde{a}_k(t) \). In the following we show there exists some constant \( C \) such that for all \( i \neq k \) \( \| \tilde{v}(t) \|_2^2 \leq \delta_1^2 \alpha \) for \( \tau_0 \leq t \leq \tau_1 \). Let \( \tau_2 \) be the first time that the above claim is false, which means for all \( i \neq k \) \( \| \tilde{v}(t) \|_2^2 \leq \delta_1^2 \alpha \) when \( t \leq \tau_2 \).
For any \( i \neq k \), we only need to consider the time period \( t \leq \tau_2 \) whenever \( |v_i^{(t)}|^2 \geq \delta_1^2 \alpha/2d \). We have

\[
\frac{d|v_i^{(t)}|^2}{dt} = 4|v_i^{(t)}|^2 \left( 2\tilde{a}_i^{(t)}[\tilde{v}_i^{(t)}]^2 - \sum_{i \in [d]} \tilde{a}_i^{(t)}[\tilde{v}_i^{(t)}]^4 \pm \frac{\|\Delta^{(t)}\|_F \|v_i^{(t)}\|_2}{|v_i^{(t)}|} \right)
\leq |v_i^{(t)}|^2 \left( O \left( \frac{\beta \log d}{d} \right) + O \left( \frac{\alpha + m\delta_1^2}{\alpha^{1/2}d^{1/2}} \right) \right).
\]

Since \( m\delta_1^2 = O(\alpha) \) and \( t_1 = O(d/(\beta \log d)) \), we know it must be \( \tau_2 \geq \tau_1 \). Therefore, we know for all \( i \neq k \) \( |v_i^{(t)}|^2 \leq \delta_1^2 \alpha/d \) for \( \tau_0 \leq t \leq \tau_1 \). Then at time \( \tau_1 \) when \( \|v^{(\tau_1)}\|_2 \geq \delta_1 \), it must be \( [\tilde{v}_k^{(t)}]^2 \geq 1 - \alpha \).

\[ \square \]

**B.2.8 Proof of Lemma B.9**

To prove Lemma B.9, we need the following calculation on \( \frac{d}{dt} \|v^{(t)}\|^2 \).

**Lemma B.13.** Suppose \( v^{(t)} \in S_k^{(t)} \), we have

\[
\frac{d}{dt} \|v^{(t)}\|^2 = \left( 4\tilde{a}_k^{(t)} - 2\lambda \pm O(\alpha + m\delta_1^2) \right) \|v^{(t)}\|^2.
\]

**Proof.** We can write down \( \frac{d}{dt} \|v^{(t)}\|^2 \) as follows:

\[
\frac{d}{dt} \|v^{(t)}\|^2 = \left( 4(T^* - T^{(t)})(\tilde{F}^{(t)}\otimes 4) - 2\lambda \right) \|v^{(t)}\|^2 = \left( 4 \sum_{i \in [d]} \tilde{a}_i^{(t)}[\tilde{v}_i^{(t)}]^4 \pm \|\Delta^{(t)}\|_F - 2\lambda \right) \|v^{(t)}\|^2
\]

Since \( [\tilde{v}_k^{(t)}]^2 \geq 1 - \alpha \), \( [\tilde{v}_i^{(t)}]^2 \leq \alpha \) for any \( i \neq k \) and \( \|\Delta^{(t)}\|_F = O(\alpha + m\delta_1^2) \), we have

\[
\frac{d}{dt} \|v^{(t)}\|^2 = \left( 4\tilde{a}_k^{(t)} - 2\lambda \pm O(\alpha + m\delta_1^2) \right) \|v^{(t)}\|^2.
\]

\[ \square \]

Now we are ready to prove Lemma B.9.

**Lemma B.9.** If \( S_k^{(0)} = \emptyset \) and \( S_k^{(t')} \neq \emptyset \) for some \( t' \in (0, t_1] \), we have \( S_k^{(t_1)} \neq \emptyset \) and \( \tilde{a}_k^{(t_1)} \geq \delta_1^2 \).

**Proof.** If \( \tilde{a}_k^{(t)} = \Omega(\lambda) \) through Phase 1, according to Lemma B.13, we know \( \|v^{(t')}\|^2 \) will never decrease for any \( v^{(t')} \in S_k^{(t)} \). So, we have \( S_k^{(t_1)} \neq \emptyset \) and \( \tilde{a}_k^{(t_1)} \geq \delta_1^2 \).

If \( \tilde{a}_k^{(t)} = O(\lambda) \) at some time in Phase 1, according to Lemma A.18, it’s not hard to show at the end of Phase 1 we still have \( \tilde{a}_k - \tilde{a}_k^{(t_1)} = \Omega(\lambda) \). This then implies \( \tilde{a}_k^{(t_1)} = \Omega(\lambda/\sqrt{d}) \). Note that we only re-initialize the components that have norm less than \( \delta_1 \). As long as \( \delta_1^2 = O(\lambda/\sqrt{d}) \), we ensure that after the re-initialization, we still have \( \tilde{a}_k^{(t_1)} = \Omega(\lambda/\sqrt{d}) \), which of course means \( S_k^{(t_1)} \neq \emptyset \). \[ \square \]
B.2.9 Technical Lemma

Lemma B.14. In the setting of Lemma B.8, suppose \( \hat{\alpha}_k(t) \leq \alpha \). We have for \( i \neq k \)

\[
\frac{d}{dt} |v_i(t)|^2 = 4|v_i(t)|^2 \left( 2\hat{\alpha}_i(v_i(t))^2 - \sum_{i \in [d]} \hat{\alpha}_i(v_i(t))^4 \right)
\]

\[
+ \sum_{i \in [d]} \left( \sum_{j \in [d]} T_j^t([v_j(t)]^{\otimes 3}, I) \right)_i - 8v_i(t)\|v_i(t)\| \left[ T_j^t([v_j(t)]^{\otimes 3}, I) \right]_i
\]

\[
+ 4v_i(t) \left( \sum_{j \in [d]} \left( T_j^t([v_j(t)]^{\otimes 4})v_i(t) \right)_i + 4v_i(t) \left( T_j^t([v_j(t)]^{\otimes 4}) T_j^t([v_j(t)]^{\otimes 4})v_i(t) \right)_i \right)
\]

\[
= 4|v_i(t)|^2 \left( 2\alpha_i(v_i(t))^2 - \sum_{i \in [d]} \alpha_i(v_i(t))^4 \right)
\]

\[
- 8v_i(t)\|v_i(t)\| \left( \sum_{j \in [d]} \left( T_j^t([v_j(t)]^{\otimes 3}, I) \right)_i \right) + v_i(t)\|v_i(t)\| \left( \sum_{j \in [d]} \left( T_j^t([v_j(t)]^{\otimes 3}, I) \right)_i \right)
\]

\[
+ 4|v_i(t)|^2 \left( \sum_{j \in [d]} \left( T_j^t([v_j(t)]^{\otimes 4}) \right) \pm |v_i(t)|^2 \right) O(\alpha m\delta_1^2)
\]

\[
= 4|v_i(t)|^2 \left( 2\alpha_i(v_i(t))^2 - \sum_{i \in [d]} \alpha_i(v_i(t))^4 \right) + O(\alpha m\delta_1^2)
\]

\[
- 8v_i(t)\|v_i(t)\| \left( \sum_{j \in [d]} \left( T_j^t([v_j(t)]^{\otimes 3}, I) \right)_i \right) + v_i(t)\|v_i(t)\| \left( \sum_{j \in [d]} \left( T_j^t([v_j(t)]^{\otimes 3}, I) \right)_i \right)
\]

\[
+ 4|v_i(t)|^2 \left( \sum_{j \in [d]} \left( T_j^t([v_j(t)]^{\otimes 4}) \right) \pm |v_i(t)|^2 \right) O(\alpha m\delta_1^2).
\]

We now bound the term \( \left[ T_j^t([v_j(t)]^{\otimes 3}, I) \right]_i \).

1. Case 1: \( j = i \). If \( \hat{\alpha}_i(t) = 0 \), we know \( T_i^t(t) = 0 \). Otherwise, denote \( x = \langle \bar{w}_{-i}, \bar{v}_i(t) \rangle \), we have

\[
\left[ T_j^t([v_j(t)]^{\otimes 3}, I) \right]_i
\]

\[
= \hat{\alpha}_i(t) \mathbb{E}_{t,w,\bar{w}_i} \bar{v}_i \langle \bar{w}_{-i}, \bar{v}_i(t) \rangle^3
\]

\[
= \hat{\alpha}_i(t) \mathbb{E}_{t,w,\bar{w}_i} \bar{v}_i \left( (\bar{w}_i \bar{v}_i(t))^3 + (\bar{w}_i \bar{v}_i(t))^2 x + (\bar{w}_i \bar{v}_i(t)) x^2 + x^3 \right)
\]

\[
\leq \hat{\alpha}_i(t) |v_i|^3 + \hat{\alpha}_i(t) |v_i|^4 |x| + \hat{\alpha}_i(t) |v_i|^2 |x|^2 + \hat{\alpha}_i(t) \mathbb{E}_{t,w,\bar{w}_i} x^3.
\]

Since \( |x| \leq \|\bar{w}_{-i}\| \) and \( \mathbb{E}_{t,w,\bar{w}_i} \|\bar{w}_{-i}\| \leq (\mathbb{E}_{t,w,\bar{w}_i} \|\bar{w}_{-i}\|)^{1/2} = O(\alpha) \), we have

\[
\left[ T_j^t([v_j(t)]^{\otimes 3}, I) \right]_i = \hat{\alpha}_i(t) |v_i|^3 + \hat{\alpha}_i(t) |v_i|^4 O(\alpha) + \hat{\alpha}_i(t) O(\alpha^{2.5}).
\]
2. Case 2: \( j = k \). We have \[
T_k^{(t)}([\bar{v}^{(t)}]^{\otimes 3}, I)_{i,j} = a_{k}^{(t)} E_{k,w} \bar{v}_i \langle \bar{w}, \bar{v}^{(t)} \rangle^3 \leq a_{k}^{(t)} E_{k,w} |\bar{v}_i| = O(\alpha^2), \]
so that \( \hat{a}_k^{(t)} \leq \alpha \) and \( E_{k,w} |\bar{v}_i| \leq (E_{k,w} |\bar{v}_i|^2)^{1/2} = O(\alpha) \).

3. Case 3: \( j \neq i, k \). If \( a_j^{(t)} = 0 \), we know \( T_j^{(t)} = 0 \). Otherwise, we can write \( T_j^{(t)} \) as \( a_j^{(t)} E_{j,w} \bar{v}^{\otimes 2} \). So we just need to bound \( E_{j,w} \bar{v}_i \langle \bar{w}, \bar{v}^{(t)} \rangle \). We know \( |\langle \bar{w}, \bar{v}^{(t)} \rangle| = \left| \langle \bar{w}_j, \bar{v}^{(t)} \rangle + \bar{w}_j \langle \bar{v}^{(t)} \rangle \right| \leq \|\bar{w}_j\| + \sqrt{1 - |\bar{v}^{(t)}_k|^2} \). So we have
\[
E_{j,w} \bar{v}_i \langle \bar{w}, \bar{v}^{(t)} \rangle^3 = E_{j,w} \bar{v}_i O \left( \|\bar{w}_j\|^3 + (1 - |\bar{v}^{(t)}_k|^2)^{1.5} \right) \\
\leq O \left( \alpha^3 + \alpha (1 - |\bar{v}^{(t)}_k|^2)^{1.5} \right),
\]
where in the last line we use \( E_{j,w} \bar{v}_i \leq (E_{j,w} \bar{v}_i^2)^{1/2} = O(\alpha) \).

Recall that \( \hat{a}_i^{(t)} = a_i - \tilde{a}_i^{(t)} \). We now have
\[
\frac{d}{dt} |v_i^{(t)}|^2 = 4 |v_i^{(t)}|^2 \left( 2\hat{a}_i^{(t)} |\bar{v}_i^{(t)}|^2 - \sum_{i \in [d]} \hat{a}_i^{(t)} |\bar{v}_i^{(t)}|^4 \pm O(\alpha + m\delta_i^2) \right) \\
\pm O \left( \frac{\alpha^2 + \alpha (1 - |\bar{v}^{(t)}_k|^2)^{1.5} + m\delta_i^2}{|v_i^{(t)}|^2} \right).
\]

\[\square\]

C Proofs for Phase 2

The goal of this section is to show that all discovered directions can be fitted within time \( t_2^{(s)} - t_1^{(s)} \) and the reinitialized components will not move significantly. Namely, we prove the following lemma.

Lemma 6 (Main Lemma for Phase 2). In the setting of Theorem 1, suppose Proposition 1 holds at \( (s, t_1^{(s)}) \), we have for \( t_2^{(s)} - t_1^{(s)} := O \left( \frac{\log(1/\delta) + \log(1/\lambda)}{\beta(s)} \right) \)

1. Proposition 1 holds at \( (s, t) \) for any \( t_1^{(s)} \leq t \leq t_2^{(s)} \).

2. If \( S_k^{(s,t_2^{(s)})} \neq \emptyset \), we have \( a_k - \tilde{a}_k^{(s,t_2^{(s)})} \leq 2\lambda \).

3. For any component \( v \) that was reinitialized at \( t_1^{(s)} \), we have \( \|v^{(s,t_2^{(s)})}\|^2 = \Theta(\delta_0^2) \) and
\[
\left[ \bar{e}_i^{(s,t_2^{(s)})} \right]^2 = \left[ e_i^{(s,t_2^{(s)})} \right]^2 \pm o \left( \log d \right) \text{ for every } i \in [d].
\]

Note that since \( \delta_0^2 = \text{poly}(\varepsilon)/\text{poly}(d) \) and \( \log(d/\varepsilon) = o(d/\log d) \), we have \( t_2^{(s)} - t_1^{(s)} = \frac{\alpha(d/\log d)}{\beta(s)} \).

Notations As in Sec. A, to simplify the notations, we shall drop the superscript of epoch \( s \), and write \( \varepsilon^{(t)} := \langle \bar{v}^{(t)}, \bar{w}^{(t)} \rangle \) and \( \hat{a}_k^{(t)} := a_k - \tilde{a}_k^{(t)} \). Within this section, we write \( T := t_2^{(s)} - t_1^{(s)} \).

Proof overview The first part is proved using the analysis in Appendix A. Note that we should view the analysis in this section and the analysis in Appendix A as a whole induction/continuity argument. It’s easy to verify that at any time \( t_1^{(s)} \leq t \leq t_2^{(s)} \), Assumption 1 holds and Proposition 1 holds.

The second part is a simple corollary of Lemma A.18 that gives a lower bound for the increasing speed of \( \hat{a}_k^{(t)} \).
For the third part, we proceed as follows. At the beginning of phase 2, for any reinitialized component \( v^{(t)} \), we know there exists some universal constant \( C > 0 \) s.t. \( \| \bar{v}^{(t)}_k \|^2 \leq C \log d / d \) for all \( k \in [d] \). Let \( T' \) be the minimum time needed for some \( \| \bar{v}^{(t)}_k \|^2 \) to reach \( 2C \log d / d \). For any \( t \leq T' + t^{(s)} \), we have \( \| \bar{v}^{(t)}_k \|^2 \leq 2C \log d / d \) and then we can derive an upper bound on the movement speed of \( v^{(t)} \), with which we show the change of \( \| \bar{v}^{(t)}_k \|^2 \) is \( o(\log d / d) \) within time \( T \). (Also note this automatically implies that \( T'' > T' \).) To bound the change of the norm, we proceed in a similar way but with \( T' \) being the minimum time needed for some \( \| v^{(t)} \| \) to reach \( 2\delta_0 \). (Strictly speaking, the actual \( T'' \) is the smaller one between them.)

**Lemma C.1.** If \( \mathcal{S}^{(t)}_k \neq \emptyset \), then after at most \( \frac{1}{\alpha} \log \left( \frac{a_k}{2\gamma T} \right) \) time, we have \( \hat{a}_k^{(t)} \leq \lambda \).

**Proof.** Recall that Lemma A.18 says \(^8\)

\[
\frac{1}{\hat{a}_k^{(t)}} \frac{d}{dt} \hat{a}_k^{(t)} \geq 2\hat{a}_k^{(t)} - \lambda - O \left( \alpha^2 \right).
\]

As a result, when \( \hat{a}_k^{(t)} > 2\lambda / 3 \), we have \( \frac{d}{dt} \hat{a}_k^{(t)} \geq \hat{a}_k^{(t)} \) or, equivalently, \( \frac{d}{dt} \hat{a}_k^{(t)} \leq -\hat{a}_k^{(t)} \hat{a}_k^{(t)} \).

When \( \hat{a}_k^{(t)} \leq \alpha_k / 2 \), we have \( \frac{d}{dt} \hat{a}_k^{(t)} > \alpha_k \hat{a}_k^{(t)} / 2 \), whence it takes at most \( \frac{\alpha_k}{2} \log \left( \frac{a_k}{2\gamma T} \right) \) time for \( \hat{a}_k^{(t)} \) to grow from \( \delta_1^2 \) to \( \alpha_k / 2 \). When \( \hat{a}_k^{(t)} \geq \alpha_k / 2 \), we have \( \frac{d}{dt} \hat{a}_k^{(t)} \leq -\alpha_k \hat{a}_k^{(t)} / 2 \), whence it takes at most \( \frac{\alpha_k}{2} \log \left( \frac{a_k}{2\gamma T} \right) \). Hence, the total amount of time is upper bounded by \( \frac{2}{\alpha} \left( \log \left( \frac{a_k}{2\gamma T} \right) + \log \left( \frac{a_k}{2\gamma T} \right) \right) \).

Finally, use the fact \( \lambda > \delta_1^2 \) to complete the proof.

\( \square \)

**Lemma C.2.** For any \( k \in [d] \) and \( \bar{v}^{(t)} \) with \( \| \bar{v}^{(t)} \|^2 \leq O(\log d / d) \), we have \( E_k \left( \| z^{(t)} \|^4 \right) = \left( \| \bar{v}^{(t)} \|^4 \right) + O \left( \frac{\log d}{d} \right) \). Meanwhile, for each \( \bar{w}^{(t)} \in S_k^{(t)} \), we have \( \| z^{(t)} \| \leq O \left( \sqrt{\frac{\log d}{d}} \right) \).

**Proof.** For simplicity, put \( x^{(t)} = \left\langle \bar{v}^{(t)}_{-k}, \bar{v}^{(t)}_{-k} \right\rangle \). Then we have

\[
E_k \left( \| z^{(t)} \|^4 \right) = E_k \left( \left\| \bar{v}^{(t)}_{-k} \right\|^4 + 4\left\| \bar{v}^{(t)}_{-k} \right\|^3 \left\| x^{(t)} \right\| + 6\left\| \bar{v}^{(t)}_{-k} \right\|^2 \left\| x^{(t)} \right\|^2 + \left\| x^{(t)} \right\|^4 \right) + 4\left\| \bar{v}^{(t)}_{-k} \right\|^2 \left\| x^{(t)} \right\|^3 + \left\| x^{(t)} \right\|^4 \right)
\]

For the first term, we have \( \left\| \bar{v}^{(t)}_{-k} \right\|^4 \leq O(1) \left( \frac{\log d / d}{d} \right)^{1.5} \). To bound the rest terms, we compute

\[
E_k \left( \left\| \bar{v}^{(t)}_{-k} \right\|^3 \left\| x^{(t)} \right\| \right) \leq O(1) \left( \frac{\log d / d}{d} \right)^{1.5} \sqrt{1 - \left\| \bar{v}^{(t)}_{-k} \right\|^2} \leq O(1) \left( \frac{\log d / d}{d} \right)^{1.5},
\]

\[
E_k \left( \left\| \bar{v}^{(t)}_{-k} \right\|^2 \left\| x^{(t)} \right\|^2 \right) \leq O(1) \left( \frac{\log d / d}{d} \right)^{2.5},
\]

\[
E_k \left( \left\| x^{(t)} \right\|^3 \right) \leq O(1) \left( \frac{\log d / d}{d} \right)^{2.5},
\]

\[
E_k \left( \left\| x^{(t)} \right\|^4 \right) \leq O(1) \left( \frac{\log d / d}{d} \right)^{3}.\]

Use the fact \( \alpha \leq \log d / d \) and we get

\[
E_k \left( \| z^{(t)} \|^4 \right) = \left( \| \bar{v}^{(t)}_{-k} \right\|^4 \left( 1 \pm O(\alpha^2) \right) \pm O(1) \left( \frac{\log d / d}{d} \right)^{1.5} \alpha = \left( \| \bar{v}^{(t)}_{-k} \right\|^4 \pm O \left( \frac{\log d / d}{d} \right)^{1.5} \alpha,\]

For the individual bound, it suffices to note that

\[
\left\| z^{(t)} \right\| \leq \left\| \bar{v}^{(t)}_{-k} \right\| + \sqrt{1 - \left\| \bar{v}^{(t)}_{-k} \right\|^2} \leq O \left( \sqrt{\left( \frac{\log d / d}{d} \right)^{1.5}} \right) + \sqrt{\alpha} = O \left( \sqrt{\left( \frac{\log d / d}{d} \right)^{1.5}} \right).
\]

\( \square \)

\(^8\alpha^2 = o(\lambda).\)
Lemma C.3 (Bound on the tangent movement). In Phase 2, for any reinitialized component \( v^{(t)} \) and \( k \in [d] \), we have \( \| \hat{v}^{(t)}_k \|^2 = \| v^{(t)}_k \|^2 + o(\log d/d) \).

Proof. Recall the definition of \( G_1, G_2 \) and \( G_3 \) from Lemma A.7. By Lemma C.2, we have

\[
G_1 \leq 8\tilde{a}_k^{(t)} \left( 1 - \| \hat{v}^{(t)}_k \|^2 \right) \| \hat{v}^{(t)}_k \|^4 + O(1) a_k \log d/d + 8\tilde{a}_k^{(t)} \mathbb{P}_{i,w}^{(t)} \left( \| z^{(t)} \|^2 \langle \tilde{w}_{-k}, \tilde{v}_{-k} \rangle \right)
\]

\[
\leq 8\tilde{a}_k^{(t)} \left( 1 - \| \hat{v}^{(t)}_k \|^2 \right) \| \hat{v}^{(t)}_k \|^4 + O \left( a_k \log d/d \right),
\]

where the second line comes from

\[
\mathbb{P}_{i,w}^{(t)} \left( \| z^{(t)} \|^2 \langle \tilde{w}_{-k}, \tilde{v}_{-k} \rangle \right) \leq O(1) \log d/d \mathbb{P}_{i,w}^{(t)} \sqrt{1 - \| \tilde{w}_k \|^2} \leq O \left( \log d/d \right).
\]

Similarly, we have \( |G_2| \leq O(1) \sum_{i \neq k} a_i \log d/d \). For \( G_3 \), by Lemma C.2, we have

\[
a_i \| \hat{v}^{(t)}_i \|^4 - \hat{a}_i^{(t)} \mathbb{P}_{i,w}^{(t)} \left( \| z^{(t)} \|^4 \right) = \hat{a}_i^{(t)} \| \hat{v}^{(t)}_i \|^4 \pm O \left( a_i \log d/d \right).
\]

Therefore

\[
|G_3| \leq 8\| \hat{v}^{(t)}_k \|^2 \sum_{i \neq k} \left( \hat{a}_i^{(t)} \| \hat{v}^{(t)}_i \|^4 \pm O \left( a_i \log d/d \right) \right)
\]

\[
\leq 8\| \hat{v}^{(t)}_k \|^2 \left( \max_{i \neq k} \hat{a}_i^{(t)} \right) O \left( \log d/d \right) + O \left( \log d/d \right)
\]

\[
\leq O \left( \beta(s)^2 \log^2 d/d^2 \right).
\]

Thus,

\[
\frac{d}{dt} \| \hat{v}^{(t)}_k \|^2 \leq 8\tilde{a}_k^{(t)} \| \hat{v}^{(t)}_k \|^4 + O \left( \frac{\log d/d}{d} \right) + O \left( \beta(s) \log^2 d/d^2 \right)
\]

\[
\leq O \left( \beta(s) \log^2 d/d^2 \right).
\]

Integrate both sides and recall that \( T = \frac{\alpha(d) \log d}{d} \). Thus, the change of \( \| \hat{v}^{(t)}_k \|^2 \) is \( o(\log d/d) \). \( \square \)

Lemma C.4 (Bound on the norm growth). In Phase 2, for any reinitialized component \( v^{(t)} \) and \( k \in [d] \), we have \( \| v^{(t+2)} \|^2 - \| v^{(t)} \|^2 = o(\delta_0^2) \).

Proof. By Lemma A.6 and Lemma C.2, we have

\[
\frac{1}{2} \frac{d}{dt} \| v^{(t)} \|^2 \leq \sum_{i=1}^{d} \left( a_i \| \hat{v}^{(t)}_i \|^4 - \hat{a}_i^{(t)} \mathbb{P}_{i,w}^{(t)} \| z^{(t)} \|^4 \right)
\]

\[
\leq \sum_{i=1}^{d} \left( \hat{a}_i^{(t)} \| \hat{v}^{(t)}_i \|^4 + a_i O \left( \frac{\log d/d}{d} \right) \right)
\]

\[
\leq \max_{i \in [d]} \hat{a}_i^{(t)} \right) O \left( \frac{\log d/d}{d} \right) + O \left( \frac{\log d/d}{d} \right)
\]

Recall that \( \max_{i \in [d]} \hat{a}_i^{(t)} \leq O(\beta(s)) \) and \( \| v^{(t)} \| \leq O(\delta_0) \). Hence,

\[
\frac{d}{dt} \| v^{(t)} \|^2 \leq O \left( \beta(s) \frac{\log d/d}{d} \right) \delta_0^2.
\]

Integrate both sides, use the fact \( T = \frac{\alpha(d) \log d}{d} \), and then we complete the proof. \( \square \)

\( ^a \alpha \leq O(\beta(s) \log d/d) \)
Proof of Lemma 6. Lemma 6 follows by combining the above lemmas with the analysis in Appendix A. □

D Proof for Theorem 1

In the section, we give a proof of Theorem 1.

Theorem 1. For any \( \epsilon \geq \exp(-o(d/\log d)) \), there exists \( \gamma = \Theta(1) \), \( m = \text{poly}(d) \), \( \lambda = \min\{O(\log d/d), O(\epsilon/d^{1/2})\} \), \( \alpha = \min\{O(\lambda/d^{1/2}), O(\lambda^2), O(\epsilon^2/d^4)\} \), \( \delta_i = O(\alpha^{3/2}/m^{1/2}) \), \( \delta_0 = \Theta(\delta_i\alpha/\log^{1/2}(d)) \) such that with probability \( 1 - 1/poly(d) \) in the (re)-initializations, Algorithm 2 terminates in \( O(\log(d/\epsilon)) \) epochs and returns a tensor \( T \) such that

\[
\|T - T^*\|_F \leq \epsilon.
\]

Note that Proposition 1 guarantees any ground truth component with \( a_i \geq \beta(s)/(1 - \gamma) \) must have been fitted before epoch \( s \) starts. When \( \beta(s) \) decreases below \( O(\epsilon/\sqrt{d}) \), all the ground truth components larger than \( O(\epsilon/\sqrt{d}) \) have been fitted and the residual \( \|T - T^*\|_F \) must be less than \( \epsilon \). Since \( \beta(s) \) decreases in a constant rate, the algorithm must terminate in \( O(\log(d/\epsilon)) \) epochs.

Proof. According to Lemma 4 and Lemma 6, we know Proposition 1 holds through the algorithm. We first show that \( \beta(s) \) is always lower bounded by \( \Omega(\epsilon/\sqrt{d}) \) before the algorithm ends. For the sake of contradiction, assume \( \beta(s) \leq O(\epsilon/\sqrt{d}) \). We show that \( \|T^{(s,0)} - T^*\|_F < \epsilon \), which is a contradiction because our algorithm should have terminated before this epoch. For simplicity, we drop the superscript on epoch \( s \) in the proof.

We can upper bound \( \|T^* - T^{(t)}\|_F \) by splitting \( T^* \) into \( \sum_{i\in[d]} T_{i}^* \) and splitting \( T^{(t)} \) into \( \sum_{i\in[d]} T_{i}^{(t)} + T_{\varnothing}^{(t)} \). Then, we have

\[
\|T^* - T^{(t)}\|_F \leq \left\| \sum_{i\in[d]} (a_i - \hat{a}_i^{(t)}) e_i^{\otimes 4} \right\|_F + \left\| \sum_{i\in[d]} (T_{i}^{(t)} - \hat{T}_{i}^{(t)}) e_i^{\otimes 4} \right\|_F + \left\| T_{\varnothing}^{(t)} \right\|_F \leq O(\sqrt{d} \max \left( \beta(s), \lambda \right)) + O(\alpha + m\delta_1^2),
\]

where the second inequality holds because \( (a_i - \hat{a}_i^{(t)}) \leq O(\max(\beta(s), \lambda)), \left\| T_{i}^{(t)} - \hat{T}_{i}^{(t)} e_i^{\otimes 4} \right\|_F \leq O(\hat{a}_i^{(t)} \alpha) \) and \( \left\| T_{\varnothing}^{(t)} \right\|_F \leq m\delta_1^2 \). Choosing \( \lambda, \alpha = O(\frac{\epsilon}{\sqrt{d}}) \) and \( \delta_1^2 = O(\frac{\epsilon}{m\sqrt{d}}) \), we have

\[
\|T^* - T^{(t)}\|_F < \epsilon.
\]

Since \( \beta(s) \) starts from \( O(1) \) and decreases by a constant factor at each epoch, it will decrease below \( O(\frac{\epsilon}{\sqrt{d}}) \) after \( O(\log(d/\epsilon)) \) epochs. This means our algorithm terminates in \( O(\log(d/\epsilon)) \) epochs. □

E Experiments

In Section E.1, we give detailed settings for our experiments in Figure 1. Then, we give additional experiments on non-orthogonal tensors in Section E.2.

E.1 Experiment settings for orthogonal tensor decomposition

We chose the ground truth tensor \( T^* \) as \( \sum_{i\in[5]} a_i e_i^{\otimes 4} \) with \( e_i \in \mathbb{R}^{10} \) and \( a_i/a_{i+1} = 1.2 \). We normalized \( T^* \) so its Frobenius norm equals 1.

Our model \( T \) was over-parameterized to have 50 components. Each component \( W[\cdot, i] \) was randomly initialized from \( \delta_0 \text{Unif}(\mathbb{S}^{d-1}) \) with \( \delta_0 = 10^{-15} \).

The objective function is \( \frac{1}{2} \|T - T^*\|_F^2 \). We ran gradient descent with step size 0.1 for 2000 steps. We repeated the experiment from 5 different experiments and plotted the results in Figure 1. Our experiments were ran on a normal laptop and took a few minutes.
E.2 Additional results on non-orthogonal tensor decomposition

In this subsection, we give some empirical observations that suggests non-orthogonal tensor decomposition may not follow the greedy low-rank learning procedure in Li et al. (2020b).

**Ground truth tensor $T^*$:** The ground truth tensor is a $10 \times 10 \times 10 \times 10$ tensor with rank 5. It’s a symmetric and non-orthogonal tensor with $\|T^*\|_F = 1$. The specific ground truth tensor we used is in the code.

**Greedy low-rank learning (GLRL):** We first generate the trajectory of the greedy low-rank learning. In our setting, GLRL consists of 5 epochs. At initialization, the model has no component. At each epoch, the algorithm first adds a small component (with norm $10^{-60}$) that maximizes the correlation with the current residual to the model, then runs gradient descent until convergence.

To find the component that has best correlation with residual $R$, we ran gradient descent on $R(w^{\otimes 4})$ and normalize $w$ after each iteration. In other words, we ran projected gradient descent to solve $\min_{\|w\|=1} R(w^{\otimes 4})$. We repeated this process from 50 different initializations and chose the best component among them.

In the experiment, we chose the step size as 0.3. And at the $s$-th epoch, we ran $s \times 2000$ iterations to find the best rank-one approximation and also ran $s \times 2000$ iterations on our model after we included the new component. After each epoch, we saved the current tensor as a saddle point. We also included the zero tensor as a saddle point so there are 6 saddles in total.

Figure 2 shows that the loss decreases sharply in each epoch and eventually converges to zero.

![Figure 2: Loss trajectory of greedy low-rank learning.](image)

**Over-parameterized gradient descent:** If the over-parameterized gradient descent follows the greedy low-rank learning procedure, one should expect that the model passes the same saddles when the tensor rank increases. To verify this, we ran experiments with gradient descent and computed the distance to the closest GLRL saddles at each iteration.

Our model has 50 components and each component is initialized from $\delta_0 \text{Unif}(\mathbb{S}^{d-1})$ with $\delta_0 = 10^{-60}$. We ran gradient descent with step size 0.3 for 1000 iterations.

Figure 3 (left) shows that after fitting the first direction, over-parameterized gradient descent then has a very different trajectory from GLRL. After roughly 450 iterations, the loss continues decreasing but the distance to the closest saddle is high. After 800 iterations, gradient descent converges and the distance to the closest saddle (which is $T^*$) becomes low.

In Figure 3 (right), we plotted the norm trajectories for 10 of the components. The figure shows that some of the already large components become even larger at roughly 450 iterations, which corresponds to the second drop of the loss. We picked two of these components and found that their correlation $\langle \bar{w}, \bar{v} \rangle$ drops from 1 at the 400-th iteration to 0.48 at the 550-th iteration. This suggests that two large component in the same direction can actually split into two directions in the training.
One might suspect that this phenomenon would disappear if we use more aggressive over-parameterization and even smaller initialization. We then let our model have 1000 components and let the initialization size to be $10^{-100}$ and re-did the experiments. We observed almost the same behavior as before. Figure 4 (left) shows the same pattern for the distance to closest GLRL saddles as in Figure 3. In Figure 4 (right), we randomly chose 10 of the 1000 components and plotted their norm change, and we again observe that one large component becomes even larger at roughly iteration 700 that corresponds to the second drop of the loss function.

Figure 4: Non-orthogonal tensor decomposition with number of components $m = 1000$ and initialization scale $\delta_0 = 10^{-100}$. The left figure shows the loss trajectory and the distance to the closest GLRL saddles; the right figures shows the norm trajectory of different components.