

On Sketching the q to p Norms

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Abstract

We initiate the study of data dimensionality reduction, or sketching, for the $q \rightarrow p$ norms. Given an $n \times d$ matrix A , the $q \rightarrow p$ norm, denoted $\|A\|_{q \rightarrow p} = \sup_{x \in \mathbb{R}^d \setminus \vec{0}} \frac{\|Ax\|_p}{\|x\|_q}$, is a natural generalization of several matrix and vector norms studied in the data stream and sketching models, with applications to datamining, hardness of approximation, and oblivious routing. We say a distribution S on random matrices $L \in \mathbb{R}^{nd} \rightarrow \mathbb{R}^k$ is a (k, α) -sketching family if from $L(A)$, one can approximate $\|A\|_{q \rightarrow p}$ up to a factor α with constant probability. We provide upper and lower bounds on the sketching dimension k for every $p, q \in [1, \infty]$, and in a number of cases our bounds are tight. While we mostly focus on constant α , we also consider large approximation factors α , as well as other variants of the problem such as when A has low rank.

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1 Introduction

Data dimensionality reduction, or sketching, is a powerful technique by which one compresses a large dimensional object to a much smaller representation, while preserving important structural information. Motivated by applications in streaming and numerical linear algebra, the object is often a vector $x \in \mathbb{R}^n$ or a matrix $A \in \mathbb{R}^{n \times d}$. One of the most common forms of sketching is oblivious sketching, whereby one chooses a random matrix L from some distribution S , and compresses x to Lx or A to $L(A)$. The latter quantity $L(A)$ denotes a linear map from \mathbb{R}^{nd} , interpreting A as an nd -dimensional vector, to an often much lower dimensional space, say \mathbb{R}^k for a value $k \ll nd$.

Sketching has numerous applications. For example, in the data stream model, one sees additive updates $x_i \leftarrow x_i + \Delta$, where the update indicates that x_i should change from its old value by an additive Δ . Given a sketch $L \cdot x$, one can update it by replacing it with $L \cdot x + \Delta \cdot L_{*,i}$, where $L_{*,i}$ denotes the i -th column of L . Thus, it is easy to maintain a sketch of a vector evolving in the streaming model. Similarly, in the matrix setting, given an update $A_{i,j} \leftarrow A_{i,j} + \Delta$, one can update $L(A)$ to $L(A) + \Delta L(e_{i,j})$, where $e_{i,j}$ denotes the matrix with a single one in the (i,j) -th position, and is otherwise 0. If L is oblivious, that is, sampled from a distribution independent of x (or A in the matrix case), then one can create L without having to see the entire stream in advance. Other applications include distributed computing, whereby a vector or matrix is partitioned across multiple servers. For instance, server 1 might have a vector x^1 and server 2 a vector x^2 . Given the sketches Lx^1 and Lx^2 , by linearity one can combine them, using $L(x^1 + x^2) = Lx^1 + Lx^2$. In these applications it is important that the number k of rows of L is small, since it is proportional to the memory required of the data stream algorithm, or the communication in a distributed protocol. Here k is referred to as the *sketching dimension*.

Sketching vector norms is fairly well understood, and we have tight bounds up to logarithmic factors for estimating the ℓ_p -norms $\|x\|_p = (\sum_i |x_i|^p)^{1/p}$ for every $p \in [1, \infty]$; for a sample of such work, see [AMS96, BYJKS02, IW05, Ind06, KNW10, KNPW11] for work in the related data stream context, and [PW12, ANPW13, LW13] for work specifically in the sketching model. Recently, there is work [BBC⁺17] characterizing the sketching complexity of any symmetric norm on a vector x . A number of works have also looked at sketching *matrix norms*. In particular, the Schatten p -norms $\|A\|_p = \left(\sum_{i=1}^{\text{rank}(A)} \sigma_i(A)^p\right)^{1/p}$ have gained considerable attention. They have proven to be considerably harder to approximate than the vector p -norms, and understanding their complexity has led to important algorithmic and lower bound techniques. A body of work has focused on understanding the complexity of estimating matrix norms in the data stream model with 1-pass over the stream [A⁺13, LW16a], as well as with multiple passes [BCK⁺16], the sketching model [LNW14, LW17], statistical models [KV16, KO17], as well as the general RAM model [MNS⁺18, UCS16]. Dimensionality reduction in these norms also has applications in quantum computing [Win05, HMS11], and are studied in nearest neighbor search data structures [And10].

1.1 Our Contributions

We consider the sketching complexity of a new family of norms, namely, the $p \rightarrow q$ norms of a matrix. A common quantity that arises in various applications is the amount by which a linear

map A “stretches” vectors. One way to measure this quantity is the maximum singular value of A , which can be written as $\sup_{\|x\|_2=1} \|Ax\|_2$, and is just the Schatten- ∞ norm, defined above. In this work we consider a different way of measuring this stretch, which considerably generalizes the operator norm.

For a linear operator A from a normed space \mathcal{X} to a normed space \mathcal{Y} , we define $\|A\|_{\mathcal{X} \rightarrow \mathcal{Y}}$ as $\sup_{\|x\|_{\mathcal{X}}=1} \|Ax\|_{\mathcal{Y}}$. Of specific interest to us is the case where $\mathcal{X} = \ell_q^d$ and $\mathcal{Y} = \ell_p^n$, and we denote the corresponding norm of such an operator by $\|A\|_{q \rightarrow p}$. Our objective is to study the sketching complexity of approximating this norm.

Definition 1.1 ((k, α) -sketching family). Let \mathcal{S} be a distribution over linear functions from $\mathbb{R}^{n \times d}$ to \mathbb{R}^k and f a function from \mathbb{R}^k to \mathbb{R} . We call (\mathcal{S}, f) a (k, α) -**sketching family** for the $q \rightarrow p$ norm if for all $A \in \mathbb{R}^{n \times d}$, $\Pr_{L \sim \mathcal{S}} [f(L(A)) \in (1/\alpha, \alpha) \|A\|_{q \rightarrow p}] \geq \frac{5}{6}$.

We provide upper and lower bounds on k . The details of the specific results we have are described in [Section 1.3](#).

1.2 Motivation

This problem is well-studied in mathematics when $p = q$ as it simply corresponds to p -matrix norm estimation¹. An intriguing question is whether one can preserve $\|Ax\|_p$ in a lower-dimensional sketch space, given that the vectors x come from the unit ball of a smaller norm.

Apart from being mathematically interesting, this problem has a number of applications. The operator norm is a special case when $p = q = 2$. The operator norm can be accurately estimated by any subspace embedding for ℓ_2 , discussed in detail in [CW13]. The dual of this norm is also the Schatten-1 norm, which has received considerable attention in the streaming model [LW16a, BCK⁺16]. The $q \rightarrow p$ norm problem is a natural generalization of the operator norm problem, and when $p < 2$, may be more appropriate in the context of robust statistics, where it is known that the p norm for $p < 2$ is less sensitive to outliers, see, e.g., Chapter 3 of [Woo14] for a survey on robust regression, and [SWZ17] for recent work on ℓ_1 -low rank approximation.

The $2 \rightarrow q$ norms arise in the hardness of approximation literature and an algorithm for some instances of the problem was used to break the Khot-Vishnoi Unique Games candidate hard instance [KV15]. Work by [BBH⁺12] gives an algorithm running in time $\exp(n^{2/p})$ for approximating $2 \rightarrow p$ norms for all $p \geq 4$. These algorithms give a constant factor approximation when promised the $2 \rightarrow p$ norm is in a certain range (depending on the operator norm) rather than providing a general estimate of the $2 \rightarrow p$ norm. This same paper also discusses assumptions on the NP-hardness and ETH hardness of approximating $2 \rightarrow p$ norms. The work of [BH15] extends that of [BBH⁺12] to all $p \geq 2$. The work of [BV11] gives a PTAS for computing $\|A\|_{q \rightarrow p}$ if $1 \leq p \leq q$ and A has non-negative entries, and gives an application of this to the oblivious routing problem where congestion is measured using the ℓ_p norm. The paper also shows that it is hard to approximate $\|A\|_{q \rightarrow p}$ within a constant factor for general A , and general p and q . Sketching may allow, for example, for reducing the original problem to a smaller instance of the same problem, which although may still involve exhaustive search, could give a faster concrete running time.

¹See, e.g., https://en.wikipedia.org/wiki/Matrix_norm

The $1 \rightarrow q$ norm turns out to be the maximum of the q -norm of the columns of A , which is related to the heavy hitters problems in data streams, e.g., the column with the largest q -norm may be the most significant or desirable in an application. Likewise, the $q \rightarrow \infty$ norms turn out to be the maximum of the p -norms of the rows of A , where p is the dual norm to q , and therefore have similar heavy hitter applications. The $\infty \rightarrow q$ norm is maximized when $x \in \{-1, 1\}^n$ and therefore includes the cut-norm as a special case, and is related to Grothendieck inequalities, see, e.g., [BdOFV10, NRV14, BRS17].

Our main motivation for studying the $p \rightarrow q$ norms comes from understanding and developing new techniques for this family of norms. Another family of norms that is well-studied in the data stream literature are the *cascaded norms*, which for an $n \times d$ matrix A and parameters p and q , are defined to be $(\sum_{i=1, \dots, n} (\|A_{i,*}\|_p)^q)^{1/q}$, where $A_{i,*}$ denotes the i -th row of A . That is, we compute the q -norm of the vector of p -norms of the rows of A . This problem originated in [CM05] and has applications to mining multi-graphs; the following sequence of work established tight bounds up to logarithmic factors for every $p, q \in [1, \infty]$ [JW09, AKO11]. This line of work led to very new techniques; one highlight is the use of Poincaré inequalities in proving information complexity lower bounds, which has then been studied in a number of followup works [AJP10, Jay13, AKR15].

1.3 Our Results

After establishing preliminary results and theorems in Section 2, we give our results for constant and large approximation factors. Our main theorem is as follows. Here ℓ_{q^*} is the dual norm of ℓ_q , that is, $1/q^* + 1/q = 1$ (when $q = 1$, $q^* = \infty$, and vice versa).

Theorem 1.2. *For all matrices $A \in \mathbb{R}^{n \times n}$ with rank r and real values $p, q \in [1, \infty]$, the table below gives upper and lower bounds on k for a $(k, \Theta(1))$ -sketching family of various $q \rightarrow p$ norms.*

$q \rightarrow p$ Norm	$p^* \rightarrow q^*$ Norm	Upper Bound	Sec	Lower Bound	Sec
$1 \rightarrow [1, 2]$	$[2, \infty] \rightarrow \infty$	$O(n \log n)$	3.1	$\Omega(n)$	4.2
$1 \rightarrow [2, \infty]$	$[1, 2] \rightarrow \infty$	$O(n^{2-\frac{2}{p}} \log^2 n)$	3.1	$\Omega(n^{2-\frac{2}{p}})$	4.3
$[2, \infty] \rightarrow [1, 2]$	$[2, \infty] \rightarrow [1, 2]$	$O(n^2)$	-	$\Omega(n^2)$	4.4
$2 \rightarrow [2, \infty]$	$[1, 2] \rightarrow 2$	$O(\min\{n^{1-\frac{2}{p}} r^2 \log n, n^2\})$	3.2	$\Omega(\min\{n, n^{1-\frac{2}{p}} r\})$	4.5
$[1, 2] \rightarrow [1, 2]$	$[2, \infty] \rightarrow [2, \infty]$	$O(n^2)$	-	$\Omega(\min\{n^{1-\frac{2}{q^*}} r, n\})$	4.5
$[1, 2] \rightarrow [2, \infty]$	$[1, 2] \rightarrow [2, \infty]$	$O(n^2)$	-	$\Omega\left(\frac{n}{\log n}\right)$	4.6

The constant factor hidden in Theorem 1.2 does not hold for all constants, the smallest constant it holds for varies depending on the specific values of q, p .

We also have several results for large approximation factors summarized in the theorem below.

Theorem 1.3. *There exists a $(O(\frac{n^2}{\alpha}), \alpha)$ -sketching family for the $2 \rightarrow p$ and $\infty \rightarrow p$ norm and a $(O(\frac{n^2}{\alpha^2}), \alpha)$ -sketching family for the $q \rightarrow p$ norm for $q \geq 1$ and $1 \leq p \leq 2$.*

Our algorithms combine several insights, which we illustrate here in the case of the $2 \rightarrow p$ norm for $p \geq 2$ and when the rank of A is r : (1) we show by duality that $\|A\|_{2 \rightarrow p}$ is the same as $\|A^T\|_{p^* \rightarrow 2}$, where p^* satisfies $\frac{1}{p^*} + \frac{1}{p} = 1$ and is the dual norm to p . Although the proof is elementary, this plays several key roles in our argument. Next, we (2) use oblivious subspace

embeddings S which provide constant factor approximations for all vectors simultaneously in an r -dimensional subspace of ℓ_2 , and enable us to say that with Cr rows for a constant $C > 0$, we have $\|SA^T\|_{p^* \rightarrow 2} = \Theta(1)\|A^T\|_{p^* \rightarrow 2}$. Next, (3) we use that for a random Gaussian matrix $G \in \mathbb{R}^{C'r \times Cr}$, for a constant $C' > 0$, with appropriate variance, it has the property that simultaneously for all $x \in \mathbb{R}^{Cr}$, $\|Gx\|_1 = \Theta(1) \cdot \|x\|_2$. This is a special case of Dvoretzky's theorem in functional analysis. Thus, instead of directly approximating $\|SA^T\|_{p^* \rightarrow 2}$, we can obtain a constant factor approximation by approximating $\|GSA^T\|_{p^* \rightarrow 1}$. This is another norm we do not know how to directly work with, so we apply duality (1) again, and argue this is the same as approximating $\|AS^T G^T\|_{\infty \rightarrow p}$. A key observation is now (4), that $\sup_{x \text{ s.t. } \|x\|_\infty=1} \|AS^T G^T x\|_p$ is realized when x has each coordinate equal to 1 or -1 . Consequently, as $x \in \mathbb{R}^{C'r}$, it suffices to use any sketch T for the p -norm of a fixed vector which fails with probability $\exp(-C'r)$, and estimate $\|TAS^T G^T x\|_p$ for each of the $2^{C'r}$ possible maximizers x , and output the largest estimate. As there exist sketches T with $O(n^{1-2/p} r \log n)$ rows for this purpose, this gives us an overall sketching complexity of $O(n^{1-2/p} r^2 \log n)$.

We defer a discussion of our lower bound techniques to [Section 4](#).

2 Preliminaries

In this section, we introduce the tools we use in this paper.

Definition 2.1 (Total Variation Distance). Given two distributions \mathcal{D} and \mathcal{D}' over sample space Ω with density functions $p_{\mathcal{D}}$ and $p_{\mathcal{D}'}$, the **total variation distance** is defined in two equivalent ways as follows $d_{TV}(\mathcal{D}, \mathcal{D}') = \frac{1}{2}\|p_{\mathcal{D}} - p_{\mathcal{D}'}\|_1 = \sup_{\mathcal{E}} |\Pr_{x \sim \mathcal{D}}[\mathcal{E}] - \Pr_{x \sim \mathcal{D}'}[\mathcal{E}]|$

The following result bounds the total variation distance between two multivariate Gaussians.

Lemma 2.2. [HP15, Lemma A4] *Let λ be the minimum eigenvalue of PSD matrix Σ , then $d_{TV}(\mathcal{N}(\mu, \Sigma), \mathcal{N}(\mu', \Sigma')) \leq \frac{C}{\sqrt{\lambda}}(\|\mu - \mu'\|_2 + \|\Sigma - \Sigma'\|_F)$ for an absolute constant C .*

We state a well known result that a Lipschitz function of a Gaussian vector is tightly concentrated around its expectation, which is useful since ℓ_p norms are Lipschitz.

Theorem 2.3. [Tao12, Theorem 2.1.12] *Let $X \sim \mathcal{N}(0, I_n)$ be a Gaussian random vector and let $f : \mathbb{R}^n \rightarrow \mathbb{R}$ be a 1-Lipschitz function. Then for some absolute constants $C, c > 0$, $\Pr[|f(X) - \mathbf{E}[f(X)]| \geq \lambda] \leq C \exp(-c\lambda^2)$ Notice that this implies if f is t -Lipschitz, then $\Pr[|f(X) - \mathbf{E}[f(X)]| \geq \lambda] \leq C \exp(-c\lambda^2/t^2)$*

It is possible to embed ℓ_2^n into $\ell_p^{O(n)}$ with constant distortion using a linear map when $p \in [1, 2]$, and we use the existence of such a linear map in our results.

Lemma 2.4. [Mat13, Theorem 2.5.1] *For all $p \in [1, 2]$, there is an absolute constant C_p such that for any n , there is a linear map $T : \mathbb{R}^n \rightarrow \mathbb{R}^{C_p n}$ such that $\|T(x)\|_p = (1 \pm \frac{1}{2})\|x\|_2$. An important observation is that this implies for any linear map $A : \mathbb{R}^n \rightarrow \mathbb{R}^n$, we have $\|TA\|_{q \rightarrow p} = (1 \pm \frac{1}{2})\|A\|_{q \rightarrow 2}$.*

In the lemma below we make an important observation that highlights the connection between several $p \rightarrow q$ norms.

Lemma 2.5. *For any $p, q \geq 1$ and $d \times n$ matrix A , $\|A\|_{q \rightarrow p} = \|A^T\|_{p^* \rightarrow q^*}$.*

Proof. Using the notation above for dual norms, we have

$$\begin{aligned}
\|A\|_{q \rightarrow p} &= \sup\{\|Ax\|_q : \|x\|_p \leq 1\} \\
&= \sup\{\sup\{y^\top Ax : \|y\|_{q^*} \leq 1\} : \|x\|_p \leq 1\} \\
&= \sup\{\sup\{x^\top A^\top y : \|x\|_p \leq 1\} : \|y\|_{q^*} \leq 1\} \\
&= \sup\{\|A^\top y\|_{p^*} : \|y\|_{q^*} \leq 1\} \\
&= \|A^\top\|_{p^* \rightarrow q^*}
\end{aligned}$$

□

Throughout the paper, we make use of q^* to refer to $\frac{q}{q-1}$ since $\ell_{\frac{q}{q-1}}$ is the dual norm of ℓ_q .

We give a characterization of the $1 \rightarrow p$ and $\infty \rightarrow p$ norm of a matrix. The proofs can be found in [Appendix A](#). For any $d \times n$ matrix A , we have

Lemma 2.6. $\|A\|_{1 \rightarrow p} = \max_{i \in [n]} \{\|A_{*,i}\|_p\}$.

Lemma 2.7. $\|A\|_{\infty \rightarrow p} = \max_{x \in \{\pm 1\}^n} \|Ax\|_p$.

We introduce the machinery of ε -nets, a common tool in the study of random matrices (see [\[Ver10\]](#)) along with some relevant lemmas and defer the proofs to the full version's Appendix.

Definition 2.8 (ε -net). Let \mathcal{X} be a normed space. For $S \subseteq V$, we call a set N an ε -net for S if for all $v \in S$, there is $v' \in N$ such that $\|v - v'\|_{\mathcal{X}} < \varepsilon$.

For a linear operator A , we show that to bound $\|A\|_{\mathcal{X} \rightarrow \mathcal{Y}}$, it suffices to bound $\|Ax\|_{\mathcal{Y}}$ for x taken over an ε -net of the unit ball in \mathcal{X} .

Lemma 2.9. Let \mathcal{X} and \mathcal{Y} be normed spaces and let $A : \mathcal{X} \rightarrow \mathcal{Y}$ be a linear map. Suppose N is an ε -net of the unit ball in \mathcal{X} , then $\|A\|_{\mathcal{X} \rightarrow \mathcal{Y}} \leq \frac{1}{1-\varepsilon} \max_{v \in N} \|Av\|_{\mathcal{Y}}$.

We also give a way to construct 'small' ε -nets of unit balls.

Lemma 2.10. There is an ε -net of the unit ball B in an n -dimensional normed space \mathcal{X} with at most $\left(\frac{2+\varepsilon}{\varepsilon}\right)^n$ elements.

Another tool we use is subspace embeddings, which we define below.

Definition 2.11. An **oblivious subspace embedding family** (OSE family) is a distribution \mathcal{S} over $O(m) \times n$ matrices such that for any subspace $K \subseteq \mathbb{R}^n$ of dimension m , $\Pr_{S \sim \mathcal{S}}[\forall x \in K : \|Sx\|_2 = \Theta(1)\|x\|_2] \geq \frac{9}{10}$.

Lemma 2.12. [\[Sar06\]](#) There exist OSE families, where the matrices have dimension $O(k) \times n$. Note that this means for any rank- k matrix A , a randomly drawn S from such an oblivious subspace embedding family satisfies $\|SAx\|_2 = \Theta(1)\|Ax\|_2$ simultaneously for all x with probability at least $99/100$.

3 Sketching algorithms for constant factor approximations

3.1 Sketches for approximating $\|A\|_{1 \rightarrow p}$

We show how to use sketches for p -norms of vectors to come up with sketches for the $1 \rightarrow p$ norm.

Lemma 3.1. *Let x be an arbitrary vector in \mathbb{R}^n . If S is a distribution over $t \times n$ sketching matrices, and $f : \mathbb{R}^t \rightarrow \mathbb{R}$ is a function such that $\Pr_{S \sim \mathcal{S}} [f(Sx) \in (\frac{1}{2}\|x\|_p, 2\|x\|_p)] \geq \frac{2}{3}$ then there is an $(O(nt \log n), 2)$ -sketching family (S', g) for the $1 \rightarrow p$ norm of $n \times n$ matrices.*

Proof. Proof in [Appendix B](#). □

Given an n -dimensional vector x , we have the following theorems from [\[KNW10\]](#) and [\[AKO11\]](#) respectively.

Theorem 3.2 (Efficient sketches for small norms). *When $p \in [1, 2]$, there is a function f and a distribution over sketching matrices \mathcal{F} with $O(1)$ rows such that for $S \sim \mathcal{F}$, $f(Sx)$ is a constant factor approximation for $\|x\|_p$ with probability at least $2/3$.*

Theorem 3.3 (Efficient sketches for large norms). *When $p > 2$, there is a function f and a distribution over sketching matrices \mathcal{F} with $O(n^{1-2/p} \log n)$ rows such that for $S \sim \mathcal{F}$, $f(Sx)$ is a constant factor approximation for $\|x\|_p$ with probability at least $2/3$.*

[Lemma 3.1](#) tells us the following as a corollary to [Theorem 3.2](#) and [Theorem 3.3](#).

Theorem 3.4. *There is an $(O(n \log n), 2)$ -sketching family for the $1 \rightarrow p$ norm when $p \in [1, 2]$ and a $(O(n^{2-2/p}) \log^2 n, 2)$ -sketching family for the $1 \rightarrow p$ norm when $p \in (2, \infty]$.*

3.2 Sketches for approximating $\|A\|_{2 \rightarrow p}$ for $p > 2$

We give a sketching algorithm for the $2 \rightarrow p$ norm of A , whose number of measurements depends on the rank r of $d \times n$ matrix A .

Theorem 3.5. *There is an $(O(n^{1-2/p} r^2 \log n), \Theta(1))$ -sketching family for the $2 \rightarrow p$ norm.*

Proof. Observe that $\|A\|_{2 \rightarrow p}$ is equal to $\|A^T\|_{p^* \rightarrow 2}$ by [Lemma 2.5](#) and let S be a $Cr \times d$ matrix drawn from an oblivious subspace embedding family, which exists by [Lemma 2.12](#). From [Theorem 2.4](#), let G be a $\beta r \times Cr$ map such that for all x , $\|GSA^T x\|_1 = \Theta(1)\|SA^T x\|_2$. Combining with the subspace embedding property, we get that $\|GSA^T x\|_1 = \Theta(1)\|A^T x\|_2$ for all x , which is equivalent to saying $\|GSA^T\|_{p^* \rightarrow 1} = \Theta(1)\|A\|_{2 \rightarrow p}$. Another application of [Lemma 2.5](#) gives us that $\|AS^T G^T\|_{\infty \rightarrow p} = \Theta(1)\|A\|_{2 \rightarrow p}$. Since $AS^T G^T$ is $n \times \beta r$, $\|AS^T G^T\|_{\infty \rightarrow p} = \max_{x \in \{\pm 1\}^{\beta r}} \|AS^T G^T x\|_p$.

Our final ingredient is the existence of an $O(n^{1-2/p} \log n \log(1/\delta)) \times n$ sketching matrix E and estimation function f such that for any x , $\Pr[f(Ey) = \Theta(1)\|y\|_p] \geq 1 - \delta$ [\[And17\]](#) when $p > 2$. We set $\delta = 2^{-2\beta r}$ and use a union bound over all $2^{\beta r}$ vectors in $\{\pm 1\}^{\beta r}$ to conclude

$$\Pr[\forall x \in \{\pm 1\}^{\beta r} : f(EAS^T G^T x) = \Theta(1)\|AS^T G^T x\|_q] \geq 1 - 2^{-\beta r}$$

$$\Pr \left[\max_{x \in \{\pm 1\}^{\beta r}} f(EAS^T G^T x) = \Theta(1)\|AS^T G^T\|_{\infty \rightarrow q} \right] \geq 1 - 2^{-\beta r}$$

Consequently, we get a sketch that consists of $O(n^{1-2/p} r^2 \log n)$ measurements to get a $\Theta(1)$ approximation to $\|A\|_{2 \rightarrow p}$ with probability at least 0.99. □

4 Sketching lower bounds for constant factor approximations

4.1 Lower Bound Techniques

The way we prove most of our lower bounds is by giving two distributions over $n \times n$ matrices, \mathcal{D}_1 and \mathcal{D}_2 , where matrices drawn from the two distributions have $q \rightarrow p$ norm separated by a constant factor κ with high probability, which means a $(k, \sqrt{\kappa})$ -sketching family can distinguish between samples from the two distributions. We then show an upper bound on the variation distance between distributions of k -dimensional sketches of \mathcal{D}_1 and \mathcal{D}_2 . We then argue that if k is too small, then the total variation distance is too small to solve the distinguishing problem. We formalize this intuition in the following theorem.

Theorem 4.1. *Suppose \mathcal{D}_1 and \mathcal{D}_2 are distributions over $d \times n$ matrices such that*

- (i) $\Pr_{D \sim \mathcal{D}_1}[\|D\|_{q \rightarrow p} < s] \geq 1 - \frac{1}{n}$ and $\Pr_{D \sim \mathcal{D}_2}[\|D\|_{q \rightarrow p} > \kappa s] \geq 1 - \frac{1}{n}$
- (ii) *for any linear map $L : \mathbb{R}^{d \times n} \rightarrow \mathbb{R}^k$, $d_{TV}(L(\mathcal{D}_1), L(\mathcal{D}_2)) = O\left(\frac{k^a}{n^b}\right)$*

for constants s, κ, a, b , any $(k, \sqrt{\kappa})$ -sketching family for the $q \rightarrow p$ norm must satisfy $k = \Omega(n^{b/a})$.

Proof. Let \mathcal{D} be the distribution over matrices given by sampling from \mathcal{D}_1 with probability $\frac{1}{2}$ and drawing from \mathcal{D}_2 with probability $\frac{1}{2}$. We shall fix a sketching operator $L : \mathbb{R}^{d \times n} \rightarrow \mathbb{R}^k$ and consider A drawn from a distribution \mathcal{D} . Suppose $f(L(A))$ lies in $(1/\sqrt{\kappa}, \sqrt{\kappa})\|A\|_{q \rightarrow p}$ with probability at least $5/6$. It suffices to show that k must be $\Omega(n^{b/a})$ since the theorem statement then follows from Yao's minimax principle. We must have

$$\Pr_{A \sim \mathcal{D}_1} \left[f(L(A)) \in \left(\frac{1}{\sqrt{\kappa}}, \sqrt{\kappa} \right) \|A\|_{q \rightarrow p} \right] \geq \frac{2}{3}, \Pr_{A \sim \mathcal{D}_2} \left[f(L(A)) \in \left(\frac{1}{\sqrt{\kappa}}, \sqrt{\kappa} \right) \|A\|_{q \rightarrow p} \right] \geq \frac{2}{3}$$

Thus, we have an algorithm that correctly distinguishes with probability at least $\frac{3}{5}$ if A was drawn from \mathcal{D}_1 or \mathcal{D}_2 by checking if $f(L(A))$ is greater than or less than $\sqrt{\kappa}s$.

The existence of this distinguishing algorithm means the total variation distance between the distributions of $L(\mathcal{D}_1)$ and $L(\mathcal{D}_2)$ is at least $\frac{1}{5}$. From the theorem's hypothesis, we know of a constant C such that $\frac{Ck^a}{n^b} \geq \frac{1}{5}$, which gives us the desired upper bound. \square

We also show an upper bound on the variation distance of sketches for two distributions that we use throughout this paper. Define $\mathcal{G}_{1,d \times n}$ as the distribution over $d \times n$ Gaussian matrices and $\mathcal{G}_{2,d \times n}[\alpha]$ as the distribution given by drawing a Gaussian matrix and adding αu , where u is a d -dimensional Gaussian vector to a random column. We write \mathcal{G}_i instead of $\mathcal{G}_{i,d \times n}$ when the dimensions of the random matrix are evident from context.

Lemma 4.2. *Let L be a linear sketch from $\mathbb{R}^{d \times n} \rightarrow \mathbb{R}^k$ and let \mathcal{H}_i be the distribution of $L(x)$ where x is drawn from \mathcal{G}_i . Then $d_{TV}(\mathcal{H}_1, \mathcal{H}_2) \leq \frac{C\alpha^2 k}{n}$ for an absolute constant C .*

Proof. We can think of L as a $k \times nd$ matrix that acts on a sample from \mathcal{G}_1 or \mathcal{G}_2 as though it were an nd -dimensional vector. Without loss of generality, we can assume that the rows of L are orthonormal, since one can always perform a change of basis in post-processing. Thus, the

distribution \mathcal{H}_1 is the same as $\mathcal{N}(0, I_k)$. For fixed i and G a $d \times n$ matrix of unit Gaussians, the distribution of $L(G + \alpha ue_i^T)$ is Gaussian with covariance $\mathbf{E}[L(G + \alpha ue_i^T)L(G + \alpha ue_i^T)^T]$, equal to $I + \alpha^2 L_{B_i} L_{B_i}^T$ where L_{B_i} is the submatrix given by columns of L indexed $(i-1)d+1, (i-1)d+2, \dots, id$. Let $\mathcal{H}_{2,i}$ be $\mathcal{N}(0, I + \alpha^2 L_{B_i} L_{B_i}^T)$. \mathcal{H}_2 is the distribution of picking a random i and drawing a matrix from $\mathcal{N}(0, I + L_{B_i} L_{B_i}^T)$.

We now analyze the total variation distance between \mathcal{H}_1 and \mathcal{H}_2 and get the desired bound from a chain of inequalities.

$$\begin{aligned}
d_{TV}(\mathcal{H}_1, \mathcal{H}_2) &= \frac{1}{2} \int_{x \in \mathbb{R}^k} |p_{\mathcal{H}_1}(x) - p_{\mathcal{H}_2}(x)| dx \\
&\leq \frac{1}{2} \int_{x \in \mathbb{R}^k} \left| \sum_{i=1}^n \frac{1}{n} p_{\mathcal{H}_1}(x) - \frac{1}{n} p_{\mathcal{H}_{2,i}}(x) \right| dx \\
&\leq \frac{1}{n} \sum_{i=1}^n \frac{1}{2} \int_{x \in \mathbb{R}^k} |p_{\mathcal{H}_1}(x) - p_{\mathcal{H}_{2,i}}(x)| dx \\
&\leq \frac{1}{n} \sum_{i=1}^n d_{TV}(\mathcal{N}(0, I_k), \mathcal{H}_{2,i}) \\
&\leq \frac{1}{n} \sum_{i=1}^n C\alpha^2 \|L_{B_i} L_{B_i}^T\|_F && \text{[from Lemma 2.2]} \\
&\leq \frac{1}{n} \sum_{i=1}^n C\alpha^2 \|L_{B_i}\|_F^2 \\
&\leq \frac{C\alpha^2}{n} \|L\|_F^2 = \frac{C\alpha^2 k}{n}
\end{aligned}$$

□

4.2 Lower bounds for approximating $\|A\|_{1 \rightarrow p}$ for $1 \leq p \leq 2$

We follow the lower bound template given in [Section 4.1](#).

Lemma 4.3. *For any κ , there exist values s_p such that with probability at least $1 - 1/n$, $\|G_1\|_{1 \rightarrow p} \leq s_p$ and $\|G_2\|_{1 \rightarrow p} \geq \kappa s_p$, for $1 \leq p \leq 2$, and $G_1 \sim \mathcal{G}_1$ and $G_2 \sim \mathcal{G}_2[\kappa]$.*

Proof. Recall that from [Section 3.1](#), we know that $\|A\|_{1 \rightarrow p} = \max_{i \in [n]} \|A_{*,i}\|_p$ which means that it suffices to give bounds on the maximum ℓ_p norm across columns of G_1 and G_2 respectively.

The ℓ_p norm is ζ_p -Lipschitz, where ζ_p is equal to $n^{1/p-1/2}$ in the regime $1 \leq p \leq 2$. For a given vector of standard Gaussians g , the probability that $\|g\|_p$ deviates from $\mathbf{E}[\|g\|_p]$ by more than $\beta \zeta_p \sqrt{\log n}$ is at most $C' e^{-c\beta^2 \log n}$ from [Theorem 2.3](#) where C' is the constant C from the theorem, which for large enough choice of β can be made smaller than $1/n^2$. By a union bound over all columns, the probability that $\|G_1\|_{1 \rightarrow p}$ exceeds $\mathbf{E}[\|g\|_p] + \beta \zeta_p \sqrt{\log n}$ is at most $1/n$. On the other hand, consider the perturbed column vector of G_2 , which we denote g' . The probability that $\|g'\|_2$ is smaller than $\mathbf{E}[\|g'\|_p] - \beta \sqrt{1 + \kappa^2} \zeta_p \sqrt{\log n} = \sqrt{1 + \kappa^2} (\mathbf{E}[\|g\|_p] - \beta \zeta_p \sqrt{\log n})$ is at most $1/n^2$ by appropriate choice of β and [Theorem 2.3](#), from which a lower bound on $\|G_2\|_{1 \rightarrow p}$ that holds with probability at least $1 - \frac{1}{n^2}$ immediately follows.

Since $\mathbf{E}[\|g\|_p]$ is $\Theta(n^{1/p})$ and the deviations from expectations in upper bounds on $\|G_1\|_{1 \rightarrow p}$ and lower bounds on $\|G_2\|_{1 \rightarrow p}$ are asymptotically less than the expectations. \square

The desired theorem is immediate from [Lemma 4.3](#), [Lemma 4.2](#), and [Theorem 4.1](#) using $\mathcal{D}_1 = \mathcal{G}_{1, n \times n}$, and $\mathcal{D}_2 = \mathcal{G}_2[\kappa]$.

Theorem 4.4. *Suppose $p \in [1, 2]$ and (S, f) is a $(k, \sqrt{\kappa})$ -sketching family for the $1 \rightarrow p$ norm where κ is some constant, then $k = \Omega(n)$.*

4.3 Lower bound for approximating $\|A\|_{1 \rightarrow p}$ for $p > 2$

We follow the lower bound template given in [Section 4.1](#).

Denote $\mathbf{E}[\|g\|_p]$ as η_p . Let \mathcal{G}_1 be the distribution over $n \times n$ matrices given by i.i.d. Gaussians, and $\mathcal{G}_2[\alpha, \eta_p]$ be the distribution over $n \times n$ matrices given by taking a Gaussian matrix and adding $\alpha\eta_p$ to a random entry.

Since the proofs are very similar to those in [Section 4.1](#) and [Section 4.2](#). We defer them to [Appendix C.1](#).

Lemma 4.5. *For any κ , there exists s_p such that with probability at least $1 - \frac{1}{n}$, $\|G_1\|_{1 \rightarrow p} \leq s_p$ and $\|G_2\|_{1 \rightarrow p} \geq \kappa s_p$, such that $G_1 \sim \mathcal{G}_1$ and $G_2 \sim \mathcal{G}_2[C\kappa, \eta_p]$ for some absolute constant C and $p > 2$.*

Lemma 4.6. *Let L be a linear sketch from $\mathbb{R}^{n \times n} \rightarrow \mathbb{R}^k$ and let \mathcal{D}_i be the distribution of $L(x)$ where x is drawn from \mathcal{G}_i . Then $d_{TV}(\mathcal{D}_1, \mathcal{D}_2) \leq \frac{C'\alpha\eta_p\sqrt{k}}{n}$ for an absolute constant C' .*

The theorem below immediately follows from [Lemma 4.5](#), [Lemma 4.6](#) and [Theorem 4.1](#) using $\mathcal{D}_1 = \mathcal{G}_1$ and $\mathcal{D}_2 = \mathcal{G}_2[C\kappa, \eta_p]$.

Theorem 4.7. *Suppose (S, f) is a (k, κ) -approximate sketching family for the $1 \rightarrow p$ norm for $p > 2$ and some constant κ , then $k = \Omega\left(\frac{n^2}{\eta_p^2}\right)$. In particular, using the fact that η_p is $\Theta(n^{1/p})$ for $p < \infty$ and $\Theta(\sqrt{\log n})$ when $p = \infty$ gives $k = \Omega\left(n^{2-\frac{2}{p}}\right)$ when $p < \infty$ and $k = \Omega\left(\frac{n^2}{\log n}\right)$ when $p = \infty$.*

4.4 Lower bound for approximating $\|A\|_{q \rightarrow p}$ when $q \geq 2$ and $p \leq 2$

We use the known lower bound of $\Omega(n^2)$ for sketching the $2 \rightarrow 2$ norm from [\[LW16b\]](#) to deduce a lower bound on sketching the $q \rightarrow p$ norm for $q \geq 2$ and $p \leq 2$.

Theorem 4.8. *Suppose $q \geq 2$ and $p \leq 2$, and if (S, f) is a $(k(n), \gamma)$ -approximate sketching family for the $q \rightarrow p$ norm where γ is some constant, then $k(n) = \Omega(n^2)$.*

Proof. We prove this by showing that if the hypothesis of the theorem statement holds, then the $2 \rightarrow 2$ norm can be sketched in $O(k)$ measurements.

Given an $n \times n$ matrix A for which we want to sketch the $2 \rightarrow 2$ norm, note that by [Theorem 2.4](#) there is a $Cn \times n$ matrix L_1 such that $\|L_1 A\|_{2 \rightarrow q^*} = \left(\frac{1}{\beta}, \beta\right) \|A\|_{2 \rightarrow 2}$ for a constant β , and by [Lemma 2.5](#) $\|L_1 A\|_{2 \rightarrow q^*} = \|A^T L_1^T\|_{q \rightarrow 2}$, and another application of [Theorem 2.4](#) gives us another $Cn \times n$ matrix L_2 for which $\|L_2 A^T L_1^T\|_{q \rightarrow p} = \left(\frac{1}{\beta}, \beta\right) \|A^T L_1^T\|_{q \rightarrow 2}$. Note that this means

$\|L_2 A^T L_1^T\|_{q \rightarrow p} = \left(\frac{1}{\beta^2}, \beta^2\right) \|A\|_{2 \rightarrow 2}$, so we can sketch A by drawing a random L from \mathcal{D} and storing $L(L_2 A^T L_1^T)$, which uses $k(Cn)$ measurements and serves as a sketch from which f can be used to estimate $\|A\|_{2 \rightarrow 2}$ within a constant factor, which means from [LW16b], $k(Cn)$ must be $\Omega(n^2)$, which means $k(n) = \Omega(n^2/C^2) = \Omega(n^2)$. \square

4.5 Lower bounds for approximating $\|A\|_{q \rightarrow p}$ for $p, q \leq 2$ and $p, q \geq 2$

In this section, we show a lower bound on the sketching complexity of $\|A\|_{q \rightarrow p}$ where A is a rank r matrix, when both p and q are at most 2. A corresponding lower bound for when p and q are at least 2 follows from Lemma 2.5. We achieve this by first showing a lower bound on the sketching complexity of $\|A\|_{2 \rightarrow q}$ and then use Dvoretzky's theorem along with the relation between the $q \rightarrow p$ norm and the $p^* \rightarrow q^*$ norm to deduce the result.

We show a lower bound for sketching the $2 \rightarrow q$ norm using the template from Section 4.1. We use distributions $\mathcal{D}_1 = \mathcal{G}_{1, r \times n}$ and $\mathcal{D}_2[\alpha] = \mathcal{G}_{2, r \times n} \left[\alpha \frac{d}{\sqrt{r}} \right]$, as defined in Section 4.1 where d is $\max\{n^{1/q}, \sqrt{r}\}$.

Lemma 4.9. *There exist values s_q and t_q such that with high probability, $\|G_1\|_{2 \rightarrow q} \leq s_q$ and $\|G_2\|_{2 \rightarrow q} \geq C\alpha s_q$ for some absolute constant C , for $q > 2$, and $G_1 \sim \mathcal{D}_1$ and $G_2 \sim \mathcal{D}_2[\alpha]$.*

Proof. Let N be a $1/3$ -net of the Euclidean ball in \mathbb{R}^r with 7^r elements, which exists by Lemma 2.10. For a fixed $x \in N$, $G_1 x$ is distributed as an n -dimensional vector with independent Gaussians, whose q -norm is at most $\beta_1 n^{1/q}$ for some constant β_1 in expectation and exceeds $\beta_1 n^{1/q} + \beta_2 \sqrt{r}$ with probability at most $\frac{1}{8^r}$ for appropriate constant β_2 , which follows from the q -norm being 1-Lipschitz and Theorem 2.3. A union bound over all $x \in N$ implies that with probability at least $1 - (7/8)^r$, $\forall x \in N : \|G_1 x\|_q \leq \beta_1 n^{1/q} + \beta_2 \sqrt{r}$.

Then by applying Lemma 2.9, we conclude that with probability at least $1 - (7/8)^r$, $\|G_1\|_{2 \rightarrow q} \leq \frac{3}{2}(\beta_1 n^{1/q} + \beta_2 \sqrt{r}) \leq \frac{3}{2}(\beta_1 + \beta_2)d$. On the other hand, the perturbed row of G_2 , called g' is distributed as $\sqrt{1 + \alpha^2 \frac{d^2}{r}} g$ for a vector of i.i.d. Gaussians g . If we take the unit vector u in the direction of g' , then the entry of $G_2 u$ corresponding to the perturbed row is concentrated around $\sqrt{1 + \alpha^2 \frac{d^2}{r}} \|g\|_2 = \sqrt{r + \alpha^2 d^2}$, which means $\|G_2\|_{2 \rightarrow q} \geq (1 - o(1))\sqrt{r + \alpha^2 d^2} \geq 0.9\alpha d$ with high probability. \square

The theorem below immediately follows from Lemma 4.9, Lemma 4.2 and Theorem 4.1.

Theorem 4.10. *Suppose $q \geq 2$ and (\mathcal{S}, f) is a (k, γ) -sketching family for the $2 \rightarrow q$ norm of rank r matrices for some constant γ . Then $k = \Omega(nr/d^2)$.*

Theorem 4.11. *Suppose $p, q \leq 2$ and (\mathcal{S}, f) is a (k, γ) -sketching family for the $q \rightarrow p$ norm of rank r matrices for some constant γ . Then $k = \Omega(nr/d^2)$ where $d = \max\{\sqrt{r}, n^{1/q}\}$.*

Proof. For a matrix A , from Lemma 2.5 we have that $\|A\|_{2 \rightarrow q^*} = \|A^T\|_{q \rightarrow 2}$, and from Theorem 2.4, we know there is a $Cr \times r$ matrix L_1 such that $\|L_1 A^T\|_{q^* \rightarrow p} = \Theta(1)\|A\|_{2 \rightarrow q^*}$. We can use (\mathcal{S}, f) to sketch $L_1 A^T$ to obtain an $(O(k), \Theta(1))$ -sketching family for the $2 \rightarrow q^*$ norm, whose lower bound from Theorem 4.10 gives us the desired lower bound. \square

4.6 Lower bounds for approximating $\|A\|_{q \rightarrow p}$ for $1 \leq q \leq 2$ and $p \geq 2$

We prove the desired lower bound using the template from [Section 4.1](#). Let \mathcal{D}_1 be a distribution over $n \times n$ matrices where diagonal entries are Gaussians and off-diagonal entries are 0 and let $\mathcal{D}_2[\alpha]$ be a distribution over $n \times n$ matrices where a matrix is drawn from \mathcal{D}_1 and $\alpha\sqrt{\log n}$ is added to a random diagonal entry.

Lemma 4.12. *There exists values $s_{p,q}$, $t_{p,q}$ and α such that with probability at least $1 - 1/n$, $\|G_1\|_{q \rightarrow p} \leq s_{p,q}$ and $\|G_2\|_{q \rightarrow p} \geq \kappa s_{p,q}$ for some desired constant factor κ separation, such that $G_1 \sim \mathcal{D}_1$ and $G_2 \sim \mathcal{D}_2[\alpha]$.*

We give the proof of [Lemma 4.12](#) in [Appendix C.2](#).

Without loss of generality, we can assume that any sketch of G_1 and G_2 acts on $\text{diag}(G_1)$ and $\text{diag}(G_2)$ respectively. [Lemma 4.6](#) gives an upper bound of $O(\sqrt{k \log n} / \sqrt{n})$ on the variation distance between k -dimensional sketches of these distributions. Thus, from the variation distance bound, [Lemma 4.12](#) and [Theorem 4.1](#), the desired theorem follows.

Theorem 4.13. *Suppose $q \geq 2$ and (\mathcal{S}, f) is a (k, γ) -sketching family for the $q \rightarrow p$ norm of rank r matrices for some constant γ , then $k = \Omega(n / \log n)$.*

5 Sketching with large approximation factors

While our results primarily involve constant factor approximations, we give several preliminary results studying large approximation factors for sketching the important cases of the $2 \rightarrow q$ norm and $[1, \infty] \rightarrow [1, 2]$ norms. Our goal is, given an approximation factor $\alpha(n)$, to give upper and lower bounds on k for a $(k, \alpha(n))$ -sketching family for the respective norms. As a shorthand, we will refer to $\alpha(n)$ as α .

5.1 Sketching upper bounds for large approximations of $\|A\|_{2 \rightarrow q}$

It is sufficient to give a (k, α) -sketching family for the $\infty \rightarrow q$ norm. To see why, given an input matrix $A \in \mathbb{R}^{n \times n}$, by [Lemma 2.5](#) we have that $\|A\|_{2 \rightarrow q} = \|A^T\|_{q^* \rightarrow 2}$. Using [Theorem 2.4](#), there is a linear map such that this is equal within a constant factor of $\|GA^T\|_{q^* \rightarrow 1} = \|AG^T\|_{\infty \rightarrow q}$.

Theorem 5.1. *Given a matrix $A \in \mathbb{R}^{n \times n}$, there exists a $(O(\frac{n^2}{\alpha}), \alpha)$ -sketching family given by (\mathcal{S}, f) for the $\infty \rightarrow q$ norm.*

Proof. Let $B \in \mathbb{Z}^+$ be some positive integer to be chosen later. Let the columns of our sketch matrix S be indexed by sets given by $\{B_i\}_{i=1}^{n/B}$ such that $B_i = ((i-1)B, iB]$. For each column v_{B_i} , we define i.i.d random variables $\{\sigma_{ij}\}_{j=1}^B$ such that $\sigma_{ij} = 1$ with probability $\frac{1}{2}$ and -1 with probability $\frac{1}{2}$. Let the column v_{B_i} be as follows:

$$v_{B_i}[j] = \begin{cases} \sigma_{ij} & \text{for } j \in [(i-1)B, iB] \\ 0 & \text{o/w} \end{cases}$$

We define our linear map $L(A)$ to be $L(A) = AS$. Our function $f : \mathbb{R}^{n/B} \rightarrow \mathbb{R}$ simply optimizes over $\{-1, 1\}^{n/B}$ and outputs $\|AS\|_{\infty \rightarrow q}$.

Since all $\sigma_{ij} \in \{-1, 1\}$ we have that $f(L(A)) \leq \|A\|_{\infty \rightarrow q}$ since Sx for $x \in \{-1, 1\}^{n/B}$ has the property that $Sx \in \{-1, 1\}^n$.

We now show a lower bound on $f(L(A))$. To do so, we let T_i denote the column indices of A such that the index is column i in its respective block. We then notice that there exists $i \in [n/B]$ such that $\|A_{*,T_i}\|_{\infty \rightarrow q} \geq \frac{B}{n} \|A\|_{\infty \rightarrow q}$. We get this by applying the triangle inequality $\|A\|_{\infty \rightarrow q} \leq \sum_{i=1}^{n/B} \|A_{*,T_i}\|_{\infty \rightarrow q}$.

Let i^* be the index that realizes this n/B -approximation to $\|A\|_{\infty \rightarrow q}$ and let $\{s_1\}_{i=1}^{n/B}$ be the assignment of signs that realizes the $\infty \rightarrow q$ norm of $A_{*,T_{i^*}}$.

$$f(L(A)) \geq \left\| \sum_{i=1}^B \sum_{j=1}^{n/B} s_j A_{*,B_j[i]} \right\|_q \geq \underbrace{\left\| \sum_{j=1}^{n/B} s_j A_{*,B_j[i^*]} \right\|_q}_y + \underbrace{\left\| \sum_{i \neq i^*}^B \sum_{j=1}^{n/B} s_j A_{*,B_j[i]} \right\|_q}_z$$

Notice that z is symmetric around the origin and hence we get that $\|y + z + y - z\|_q \leq \frac{\|y+z\|_q + \|y-z\|_q}{2}$ which implies that $f(L(A)) \geq \|y + z\|_q \geq \Theta(1) \|y\|_q \geq \frac{n}{B} \|A\|_{\infty \rightarrow q}$ with probability at least $\frac{1}{2}$. Thus, we get an $O\left(\frac{n^2}{\alpha}\right)$ space sketch that gives us an α -approximation by setting $B = n/\alpha$. \square

5.2 Sketching upper bounds for large approximations of $\|A\|_{q \rightarrow p}$ for $q \in [1, \infty]$ and $p \in [1, 2]$

We give a description of our sketch followed by the approximation factor. Towards the end of defining our sketch, let $B \in \mathbb{Z}^+$ be some positive integer to be chosen later. Let the rows of our sketch matrix S be indexed by sets given by $\{B_i\}_{i=1}^{n/B}$ such that $B_i = ((i-1)B, iB]$. For each row v_{B_i} , we define i.i.d random variables $\{\sigma_{ij}\}_{j=1}^B$ such that $\sigma_{ij} = 1$ with probability $\frac{1}{2}$ and -1 with probability $\frac{1}{2}$. Let the row v_{B_i} be as follows:

$$v_{B_i}[j] = \begin{cases} \sigma_{ij} & \text{for } j \in [(i-1)B, iB] \\ 0 & \text{o/w} \end{cases}$$

Our algorithm simply outputs $\|SA\|_{q \rightarrow p}$. The proof of the theorem below can be found in [Section D](#).

Theorem 5.2. *Given a matrix $A \in \mathbb{R}^{n \times n}$, there exists an $(\tilde{O}(\frac{n^2}{\alpha^2}), \alpha)$ -sketching family given by (S, f) for the $q \rightarrow p$ norm for $p \in [1, 2]$.*

6 Further Directions

One interesting direction is to study the low-rank approximation problem with respect to the $q \rightarrow p$ norm. An important open question in the literature is to find input sparsity time low rank

approximation algorithms with respect to the $2 \rightarrow 2$ norm, and a natural step might be to try this problem with for $q \rightarrow p$ norms for certain q and p .

Another interesting problem would be to investigate algorithms for approximate nearest neighbors with respect to the $q \rightarrow p$ norm, in light of a question posed by [ANN⁺17] about what metric spaces admit efficient approximate nearest neighbor algorithms, with matrix norms mentioned as an object of interest.

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A Proofs from Section 2

Proof of Lemma 2.6. For any x that is unit according to ℓ_1 ,

$$\begin{aligned} \|Ax\|_p &= \|A_{*,1}x_1 + A_{*,2}x_2 + \dots + A_{*,n}x_n\|_p \\ &\leq \|A_{*,1}\|_p|x_1| + \|A_{*,2}\|_p|x_2| + \dots + \|A_{*,n}\|_p|x_n| \leq \max_{i \in [n]} \{\|A_{*,i}\|_p\} \end{aligned}$$

where the last inequality is because $|x_i|$ give a convex combination and is achieved for $x = e_{i^*}$ where $i^* = \arg \max_i \{\|A_{*,i}\|_p\}$. \square

Proof of Lemma 2.7. For any x such that there is a coordinate x_j that is strictly between 1 or -1 , let ε be $\min\{1 - x_j, x_j + 1\}$, consider

$$\begin{aligned} \|Ax\|_p &= \|A_{*,j}x_j + \sum_{i \neq j} A_{*,i}x_i\|_p \\ &\leq \left(\frac{1+x_j}{2}\right) \|A_{*,j} + \sum_{i \neq j} A_{*,i}x_i\|_p + \left(\frac{1-x_j}{2}\right) \|-A_{*,j} + \sum_{i \neq j} A_{*,i}x_i\|_p \end{aligned}$$

where the inequality is due to the triangle inequality. Since $\|Ax\|_p$ is at most a convex combination of the p -norms after replacing x_j with 1 or -1 , we can make x_j one of 1 or -1 without decreasing the p -norm. \square

Proof of Lemma 2.9. Pick x^* on the unit ball such that $\|Ax^*\|_y = \|A\|_{\mathcal{X} \rightarrow \mathcal{Y}}$. There is $x \in N$ such that $\|x^* - x\|_{\mathcal{X}} < \varepsilon$, which means

$$\|A(x^* - x)\|_y \leq \|A\|_{\mathcal{X} \rightarrow \mathcal{Y}} \|x - x^*\|_{\mathcal{X}} < \varepsilon \|A\|_{\mathcal{X} \rightarrow \mathcal{Y}}$$

On the other hand,

$$\|A(x^* - x)\|_y \geq \|Ax^*\|_y - \|Ax\|_y \geq \|A\|_{\mathcal{X} \rightarrow \mathcal{Y}} - \|Ax\|_y$$

and hence

$$\begin{aligned} \|A\|_{\mathcal{X} \rightarrow \mathcal{Y}} - \|Ax\|_y &< \varepsilon \|A\|_{\mathcal{X} \rightarrow \mathcal{Y}} \\ \|A\|_{\mathcal{X} \rightarrow \mathcal{Y}} &< \frac{\|Ax\|_y}{1 - \varepsilon} \leq \frac{1}{1 - \varepsilon} \max_{x \in N} \|Ax\|_y \end{aligned}$$

\square

Proof of Lemma 2.10. For x in a normed space \mathcal{X} , we use the notation $B_x(r)$ to denote $\{y : \|x - y\|_{\mathcal{X}} < r\}$, the ball of radius r around x .

Start with an empty set N and while there is a point x in the unit ball B that has distance at least ε to every element in N , pick x and add it to N . This process terminates when every $x \in B$ has

distance less than ε to some element in N , thereby terminating with N as an ε -net. We claim that the size of N meets the desired bound.

By construction, any y and y' in N are at least ε apart, which means $\mathcal{B} = \{B_x(\varepsilon/2) : x \in N\}$ is a collection of disjoint sets and note that

$$\bigcup_{S \in \mathcal{B}} S \subseteq B_0(1 + \varepsilon/2)$$

By disjointness

$$\text{Vol} \left(\bigcup_{S \in \mathcal{B}} S \right) = \sum_{S \in \mathcal{B}} \text{Vol}(S) = |N| \text{Vol}(B_0(\varepsilon/2))$$

where $\text{Vol}(S)$ is the volume of S according to the Lebesgue measure.

And thus, we obtain

$$\begin{aligned} |N| &= \frac{\text{Vol}(\bigcup_{S \in \mathcal{B}} S)}{\text{Vol}(B_0(\varepsilon/2))} \\ &\leq \frac{\text{Vol}(B_0(1 + \varepsilon/2))}{\text{Vol}(B_0(\varepsilon/2))} \\ &= \left(\frac{1 + \varepsilon/2}{\varepsilon/2} \right)^n \\ &= \left(\frac{2 + \varepsilon}{\varepsilon} \right)^n \end{aligned}$$

which concludes the proof. □

B Missing proofs from [Section 3](#)

Proof of [Lemma 3.1](#). Draw $c \log n$ matrices $S_1, S_2, \dots, S_{c \log n}$ from \mathcal{D} independently where c is a constant to be determined later. We define

$$S := \begin{bmatrix} S_1 \\ S_2 \\ \vdots \\ S_{c \log n} \end{bmatrix}$$

$$g(Sx) := \text{median}\{f(S_1x), f(S_2x), \dots, f(S_{c \log n}x)\}$$

Let's analyze the probability that $g(Sx)$ falls outside $L_x = (\frac{1}{2}\|x\|_p, 2\|x\|_p)$. In order for that to happen, more than half of $f(S_1x), \dots, f(S_{c \log n}x)$ must lie outside L_x , and this happens to each $f(S_i x)$ with probability at most $\frac{1}{3}$. Using Hoeffding's inequality, we know

$$\Pr[g(Sx) \notin L] \leq 2 \exp\left(-\frac{c \log n}{72}\right)$$

which for appropriate choice of c can be bounded by $\frac{1}{n^2}$.

For a matrix A with n columns, a union bound tells us that for all i , $g(SA_{*,i})$ falls in $L_{A_{*,i}}$ with probability at least $1 - \frac{1}{n}$. Combined with [Lemma 2.6](#), it follows that $h(SA) := \max_i g(SA_{*,i})$ is a 2-approximation to $\|A\|_{1 \rightarrow p}$ with probability at least $1 - \frac{1}{n}$. \square

C Missing Proofs from [Section 4](#)

C.1 Missing Proofs from [Section 4.3](#)

Proof of [Lemma 4.5](#). We denote $C\kappa$ as α and set the exact value of α in the end of the proof. For a fixed pair i, j let us denote the perturbation term $\alpha\eta_p e_i e_j^\top$ as E_{ij} . Recall that from [Section 3.1](#), we know that $\|A\|_{1 \rightarrow p} = \max_{i \in [n]} \|A_{*,i}\|_p$ which means that it suffices to give bounds on the maximum ℓ_p norm across columns of G_1 and G_2 respectively.

Since the ℓ_p norm is 1-Lipschitz for any $p \geq 2$, we can apply [Theorem 2.3](#) to show concentration around the expectation for $\|G_{*,i}\|_p$ for any column i of a matrix G of i.i.d Gaussian entries. Hence we have that for any column i , and some positive constant λ

$$\Pr [\|G_{*,i}\|_p \geq \lambda \mathbf{E}[\|G_{*,i}\|_p]] \leq C \exp(-c\lambda^2 \mathbf{E}[\|G_{*,i}\|_p]^2)$$

Letting g be an n -dimensional vector of i.i.d Gaussians, since we know $\mathbf{E}[\|g\|_p] = \Omega(\sqrt{\log n})$, there exists appropriate constant β such that for any column i of G_1 we have that $\|(G_1)_{*,i}\|_p$ is less than $\beta \mathbf{E}[\|g\|_p]$ with probability at least $1 - \frac{1}{n^2}$. By a union bound over all columns, the probability that $\|G_1\|_{1 \rightarrow p} \leq \beta \mathbf{E}[\|g\|_p]$ is at least $1 - \frac{1}{n}$.

For a matrix $G_2 = G + E_{ij}$ drawn from $\mathcal{G}_2[\alpha, \eta_p]$, we know that the perturbed column j has norm at least $\alpha\eta_p - \|G_{*,i}\|_p$, which satisfies $(\alpha - \beta)\mathbf{E}[\|g\|_p] \leq \|G_2\|_{1 \rightarrow p}$. Setting $\alpha \geq (\kappa + 1)\beta$ gives us the desired result. \square

Proof of [Lemma 4.6](#). Recall perturbation term $\alpha\eta_p e_i e_j^\top$ was referred to as E_{ij} . Just as in [Lemma 4.2](#), we can think of L as a $k \times n^2$ matrix that acts on a sample from \mathcal{G}_1 or $\mathcal{G}_2[\alpha]$ as though it were an n^2 -dimensional vector. Without loss of generality, we can assume that the rows of L are orthonormal, since as before we can always perform a change of basis in post-processing. Thus, the distribution \mathcal{D}_1 is the same as $\mathcal{N}(0, I_k)$. For fixed i, j , the distribution of $L(G + E_{ij})$ is Gaussian with mean vector $L(E_{ij})$ (the ij^{th} column of the $k \times n^2$ matrix L scaled by $\alpha\eta_p$) and covariance I_k because of the following.

$$\begin{aligned} \mathbf{Cov}(L(G + E_{ij})) &= \mathbf{E}(L(G + E_{ij}) - \mathbf{E}L(G + E_{ij}))^\top (L(G + E_{ij}) - \mathbf{E}L(G + E_{ij})) \\ &= \mathbf{E}(L(G) - \mathbf{E}L(G))^\top (L(G) - \mathbf{E}L(G)) \\ &= \mathbf{Cov}_{G \sim \mathcal{N}(0, I_n)}(G) = I_k \end{aligned}$$

Thus, \mathcal{D}_2 is the distribution of picking a random i, j and drawing a matrix from $\mathcal{N}(L(E_{ij}), I_k)$.

We now analyze the total variation distance between \mathcal{D}_1 and \mathcal{D}_2 and get the desired bound from a chain of inequalities.

$$\begin{aligned}
d_{TV}(\mathcal{D}_1, \mathcal{D}_2) &= \frac{1}{2} \int_{x \in \mathbb{R}^k} |p_{\mathcal{D}_1}(x) - p_{\mathcal{D}_2}(x)| dx \\
&= \frac{1}{2} \int_{x \in \mathbb{R}^k} \left| \sum_{i,j} \frac{1}{n^2} p_{\mathcal{D}_1}(x) - \frac{1}{n^2} p_{\mathcal{N}(L(E_{ij}), I_k)}(x) \right| dx \\
&\leq \frac{1}{n^2} \sum_{i,j} \frac{1}{2} \int_{x \in \mathbb{R}^k} |p_{\mathcal{D}_1}(x) - p_{\mathcal{N}(L(E_{ij}), I_k)}(x)| dx \\
&= \frac{1}{n^2} \sum_{i,j} d_{TV}(\mathcal{D}_1, \mathcal{N}(L(E_{ij}), I_k)) \\
&= \frac{1}{n^2} \sum_{i,j} d_{TV}(\mathcal{N}(0, I_k), \mathcal{N}(L(E_{ij}), I_k)) \\
&\leq \frac{1}{n^2} \sum_{i,j} C' \alpha \eta_p \|L_{*,ij}\|_2 && \text{[from Lemma 2.2]} \\
&= \frac{C' \alpha \eta_p}{n^2} \|L\|_{1,2} \\
&\leq \frac{C' \alpha \eta_p}{n^2} \cdot n \|L\|_F = C' \alpha \eta_p \cdot \frac{\sqrt{k}}{n} && \text{[by Cauchy-Schwarz]}
\end{aligned}$$

□

C.2 Missing Proofs from Section 4.6

Proof of Lemma 4.12. We claim that for a diagonal matrix D , $\arg \max_{\|x\|_q=1} \|Dx\|_p$ is achieved when x is one of the e_i standard basis vectors e_i . To see this,

$$\|Dx\|_p^p = \sum_{i=1}^n |d_{ii} x_i|^p = \sum_{i=1}^n |d_{ii}|^p (|x_i|^q)^{p/q} \leq \sum_{i=1}^n |d_{ii}|^p |x_i|^q \leq \max_i |d_{ii}|^p$$

which is achieved by picking $x = e_{i^*}$ where choice of $i = i^*$ maximizes d_{ii} .

Thus, to analyze the $q \rightarrow p$ norm of G_1 , it suffices to analyze $\max_{x \in \{e_i\}} \|G_1 x\|_p$, which is the same as $\|g\|_\infty$ where g is a vector of i.i.d. Gaussians. We can extract from the proof of Lemma 4.5 that $\|g\|_\infty$ is upper bounded by $\beta \sqrt{\log n}$ with probability at least $1 - \frac{1}{n^2}$.

On the other hand, if the perturbation is at index (i, i) and we pick $\alpha = \kappa(\beta + 1)$, then $\|G_2 e_i\|_p$ is at least $\kappa \beta \sqrt{\log n}$ with probability at least $1 - \frac{1}{n^2}$ implying the desired separation. □

D General approximation factors α

D.1 Sketching Matrix Construction and Upper Bounds

Let us first define our sketch and then analyze its performance. For the sketch S , we group the rows of A into $\frac{n}{\alpha^2}$ groups of size α^2 . We label the groups by $B_1, \dots, B_{n/\alpha^2}$ and let $\sigma_{1i}, \dots, \sigma_{\alpha^2 i}$ be ± 1 i.i.d random variables with equal probability for block B_i . Notice then that the i^{th} row of SA given by $(SA)_{i,*}$ is:

$$(SA)_{i,*} \triangleq \sum_{j \in B_i} \sigma_{ji} A_{i,*}$$

To analyze the performance of this sketch, we will need a helpful inequality describing the behavior of a random signed sums of reals.

Theorem D.1. *Khinchine's Inequality* [Haa81]

Let $\{x_i\}_{i=1}^n \in \mathbb{R}$ be reals and let $\{\mathbf{s}_i\}_{i=1}^n$ be i.i.d ± 1 random variables with equal probability and let $0 < t < \infty$, we then have:

$$A_p \sqrt{\sum_{i=1}^n x_i^2} \leq \mathbf{E} \left| \sum_{i=1}^n \mathbf{s}_i x_i \right|^{p^{1/p}} \leq B_p \sqrt{\sum_{i=1}^n x_i^2}$$

For some constants A_p, B_p that only depend on p .

Also recall that by Jensen's inequality, we can relate two norms of a vector $x \in \mathbb{R}^n$.

Remark D.2. For two positive reals, $p \geq q > 1$ and for a vector $x \in \mathbb{R}^n$ we have that: $\|x\|_p \leq n^{\frac{1}{q} - \frac{1}{p}} \|x\|_q$

We then have the following theorems describing the sketching complexity of the sketch S for $1 \leq p \leq 2$ and for $p > 2$.

Theorem D.3. For any $1 \leq p \leq 2$ and for the maximizer $x \in \mathbb{R}^n$ of $\|A\|_{q \rightarrow p}$ the sketch S defined earlier where each block B_i has size B has the property that

$$\Theta(1) \frac{1}{B^{1-\frac{1}{p}}} \|SAx\|_p \leq \|Ax\|_p \leq \Theta(1) B^{\frac{1}{p}-\frac{1}{2}} \|SAx\|_p$$

with probability at least $\frac{99}{100}$

Proof. Let us first show the first inequality in the theorem statement.

For some coordinate $1 \leq i \leq \frac{n}{B}$:

$$|(SAx)_i|^p = \left| \sum_{j \in B_i} \sigma_j (Ax)_j \right|^p \leq \left(\sum_{j \in B_i} |(Ax)_j| \right)^p$$

By [Remark D.2](#) relating $\|\cdot\|_1$ and $\|\cdot\|_p$

$$\begin{aligned} &\leq B^{p-1} \sum_{j \in B_i} |(Ax)_j|^p \\ \therefore \|(SAx)_i\|_p &= \left(\sum_{i=1}^{n/B} |(SAx)_i|^p \right)^{1/p} \leq B^{1-\frac{1}{p}} \|Ax\|_p \end{aligned}$$

Notice that the first inequality holds irrespective of the vector x , it holds for all vectors. Now let us show the second inequality of the theorem statement.

For some coordinate $1 \leq i \leq \frac{n}{B}$:

$$\begin{aligned} \left(\sum_{j \in B_i} (Ax)_j^p \right)^{1/p} &\leq B^{\frac{1}{p}-\frac{1}{2}} \left(\sum_{j \in B_i} (Ax)_j^2 \right)^{1/2} && \text{[By Remark D.2] [1]} \\ &\leq \Theta(1) B^{\frac{1}{p}-\frac{1}{2}} \mathbf{E} \left| \sum_{j \in B_i} \sigma_j (Ax)_j \right|^{p^{1/p}} && \text{[By Khintchine's Ineq.] [2]} \\ \therefore \sum_{i=1}^{n/B} \sum_{j \in B_i} (Ax)_j^p &= \|Ax\|_p^p \leq \Theta(1) B^{p(\frac{1}{p}-\frac{1}{2})} \mathbf{E} \|SAx\|_p^p \end{aligned}$$

Notice that the second inequality of the theorem statement follows by Markov's inequality.

Notice that the success probability of line [2] is constant for each block. To get constant success probability over the entire set of blocks, we construct $O(\log(n))$ i.i.d copies of each block B_i given by $\{B_i^j\}_{i=1}^{O(\log(n))}$. We then pick j such that it is the index realizing the quantity $\text{median}_{j \in [O(\log(n))]} \|(S_j Ax)_i\|_p$ where S_j corresponds the sketch with the j^{th} copy of the blocks. Then, by standard concentration bounds, we can get $1 - \frac{1}{n/B}$ success probability for each set of blocks B_i and then union bound over the $\frac{n}{B}$ blocks giving us constant success probability. \square

Theorem D.4. For any $p > 2$ and for the maximizer $x \in \mathbb{R}^n$ of $\|A\|_{q \rightarrow p}$ the sketch S defined earlier where each block B_i has size B has the property that

$$\Theta(1) \frac{1}{B^{1-\frac{1}{p}}} \|SAx\|_p \leq \|Ax\|_p \leq \Theta(1) \|SAx\|_p$$

The proof for [Theorem D.4](#) is the same as that for [Theorem D.3](#) except that there is no dilation while upper bounding the $\|Ax\|_p$ with the 2-norm in line [1] of the proof.

Notice that the above theorems imply that the sketch S is a \sqrt{B} -approximation when $0 \leq p \leq 2$ and a $B^{1-\frac{1}{p}}$ -approximation when $p > 2$ because it states that the sketch is stretching $\|Ax\|_p^p$ by at most some factor and dilating it by at most some factor and hence the approximation ratio is simply the product of these factors.