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# Singular Values of A Real Rectangular Tensor 

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#### Abstract

Real rectangular tensors arise from the strong ellipticity condition problem in solid mechanics and the entanglement problem in quantum physics. In this paper, we systematically study properties of singular values of a real rectangular tensor, and give an algorithm to find the largest singular value of a nonnegative rectangular tensor. Numerical results show that the algorithm is efficient.


Keywords: Singular value, rectangular tensor, partially symmetric rectangular tensor, nonnegative tensor, algorithm.

AMS Subject Classifications: 15A18, 15A69.

## 1. Introduction

Assume that $M$ and $N$ are two positive integers, and $M, N \geq 2$. We call $\mathcal{B}=\left(b_{i_{1} \cdots i_{M}}\right)$, where $b_{i_{1} \cdots i_{M}} \in \Re$, for $i_{k}=1, \cdots, N, k=1, \cdots, M$, a real $M$ th order $N$ dimensional square tensor, or simply a real square tensor. When $M=2, \mathcal{B}$ is simply a real $N \times N$ square matrix. This justifies the word "square". We say that $\mathcal{B}$ is symmetric if $B_{i_{1} \cdots i_{M}}$ is invariant under any permutation of indices $i_{1}, \cdots, i_{M}$. In the recent few years, eigenvalues of such square tensors have been introduced $[14,10]$. Nice properties such

[^0]as the Perron-Frobenius theorem for eigenvalues of nonnegative square tensors [2] have been established. Applications of eigenvalues of square tensors include medical resonance imaging [1, 19], higher-order Markov chains [12], positive definiteness of even-order multivariate forms in automatical control [13], and best-rank one approximation in data analysis [18], etc.

Very recently, a certain class of "rectangular" tensors attracted attention of the researchers. They arise from the strong ellipticity condition problem in solid mechanics $[8,9,20,23]$ and the entanglement problem in quantum physics [5, 6, 21]. In [17], M-eigenvalues of such tensors are introduced. Algorithms for finding the largest M-eigenvalues are discussed in [11, 24].

M-eigenvalues are parallel to Z-eigenvalues for square tensors $[1,3,10$, $14,15,16,18]$. On the other hand, singular values of "non-square" tensors have been introduced in [10]. However, little exploration on properties of such singular values have been conducted.

In this paper, we systematically discuss properties of singular values of such rectangular tensors.

In the next section, we formally define singular values, H -singular values and N -singular values for a real rectangular tensor and study their properties. In Section 3, we study properties of singular values of a real partially symmetric rectangular tensor. Some properties are different from properties of eigenvalues of symmetric matrices. For example, we all know that a real symmetric matrix has only real eigenvalues, and it is positive definite if and only if all of its eigenvalues are positive. For a real evenorder partially symmetric rectangular tensor, we show that it is positive definite if and only if all of its H -singular values are positive. This is similar to the matrix case. But we also show that in a certain case, such a positive definite partially symmetric tensor must have some N -singular values, and the sum of such N -singular is a negative number. This shows that singular values of a rectangular tensor have their own structure.

Then, in Section 4, we extend the Perron-Frobenius theorem to singular values of nonnegative rectangular tensors. The crucial point is to define
the irreducibility for rectangular tensors. We give an algorithm to find the largest singular value of a nonnegative rectangular tensor, in Section 5. Some numerical results are reported there. They show that our algorithm is efficient.

## 2. Singular Values of a Real Rectangular Tensor

Assume that $p, q, m$ and $n$ are positive integers, and $m, n \geq 2$. We call $\mathcal{A}=\left(a_{i_{1} \cdots i_{p} j_{i} \cdots j_{q}}\right)$, where $a_{i_{1} \cdots i_{p} j_{i} \cdots j_{q}} \in \Re$, for $i_{k}=1, \cdots, m, k=1, \cdots, p$, and $j_{k}=1, \cdots, n, k=1, \cdots, q$, a real $(p, q)$ th order $m \times n$ dimensional rectangular tensor, or simply a real rectangular tensor. When $p=q=$ $1, \mathcal{A}$ is simply a real $m \times n$ rectangular matrix. This justifies the word "rectangular".

Let

$$
f(x, y) \equiv \mathcal{A} x^{p} y^{q} \equiv \sum_{i_{1}, \cdots, i_{p}=1}^{m} \sum_{j_{1}, \cdots, j_{q}=1}^{n} a_{i_{1} \cdots i_{p} j_{1} \cdots j_{q}} x_{i_{1}} \cdots x_{i_{p}} y_{j_{1}} \cdots y_{j_{q}}
$$

When $p=q=1$, this is simply a bilinear form of $x$ and $y$.
For any vector $x$ and any real number $\alpha$, denote $x^{[\alpha]}=\left[x_{1}^{\alpha}, x_{2}^{\alpha}, \ldots, x_{n}^{\alpha}\right]^{T}$. Let $\mathcal{A} x^{p-1} y^{q}$ be a vector in $\Re^{m}$ such that

$$
\left(\mathcal{A} x^{p-1} y^{q}\right)_{i}=\sum_{i_{2}, \cdots, i_{p}=1}^{m} \sum_{j_{1}, \cdots, j_{q}=1}^{n} a_{i i_{2} \cdots i_{p} j_{i} \cdots j_{q}} x_{i_{2}} \cdots x_{i_{p}} y_{j_{1}} \cdots y_{j_{q}}, i=1,2, \ldots, m
$$

Similarly, let $\mathcal{A} x^{p} y^{q-1}$ be a vector in $\Re^{n}$ such that

$$
\left(\mathcal{A} x^{p} y^{q-1}\right)_{j}=\sum_{i_{1}, \cdots, i_{p}=1}^{m} \sum_{j_{2}, \cdots, j_{q}=1}^{n} a_{i_{1} \cdots i_{p} j j_{2} \cdots j_{q}} x_{i_{1}} \cdots x_{i_{p}} y_{j_{2}} \cdots y_{j_{q}}, j=1,2, \ldots, n
$$

Throughout this paper, we let $M=p+q$ and $N=m+n$. Consider

$$
\left\{\begin{array}{l}
\mathcal{A} x^{p-1} y^{q}=\lambda x^{[M-1]}  \tag{1}\\
\mathcal{A} x^{p} y^{q-1}=\lambda y^{[M-1]}
\end{array}\right.
$$

If $\lambda \in \mathcal{C}, x \in \mathcal{C}^{m} \backslash\{0\}$ and $y \in \mathcal{C}^{n} \backslash\{0\}$ are solutions of (1), then we say that $\lambda$ is a singlular value of $\mathcal{A}, x$ and $y$ are a left and a right eigenvectors
of $\mathcal{A}$, associated with the singular value $\lambda$. If $\lambda \in \Re, x \in \Re^{m}$ and $y \in \Re^{n}$ are solutions of (1), then we say that $\lambda$ is an $\mathbf{H}$-singular value of $\mathcal{A}, x$ and $y$ are a left and a right H -eigenvectors of $\mathcal{A}$, associated with the H singular value $\lambda$. If a singular value is not an H -singular value, we call it an N -singular value of $\mathcal{A}$. If $p=q=1$, then this is just the usual definition of singular values for a rectangular matrix. Hence, this definition extends the classical concept of singular values of rectangular matrices to higher order rectangular tensors. Here, we use the words "singular value", "Hsingular value", "N-singular value" parallel to the usage of "eigenvalue", "H-eigenvalue" and "N-singular value" for symmetric tensors [14]. When $M$ is even, our definition is the same as in [10]. When $M$ is odd, our definition is slightly different from that in [10], but parallel to the definition of eigenvalues of square matrices [3].

Note that when $p>1, \lambda=0, x=0$ and any nonzero $y$ form a solution of (1). Similarly, when $q>1, \lambda=0, y=0$ and any nonzero $x$ form a solution of (1). In these cases, we say that 0 is a trivial value of $\mathcal{A}$.

Let

$$
z=\binom{x}{y}
$$

The system (1) can be regarded as a homogeneous polynomial of $z \in \Re^{N}$, with $\lambda$ as a parameter. Then the resultant of (1) is a one-dimensional polynomial of $\lambda$. Denote it as $\phi(\lambda)$, and call it the characteristic polynomial of $\mathcal{A}$.

Theorem 1 Suppose that $\mathcal{A}$ is a real $(p, q)$ th order $m \times n$ dimensional rectangular tensor. We have the following conclusions on singular values of $\mathcal{A}$ :
(a). If $x$ and $y$ are a left and a right eigenvectors of $\mathcal{A}$, associated with a singular value $\lambda$ of $\mathcal{A}$, then

$$
\begin{equation*}
f(x, y)=\lambda \sum_{i=1}^{p} x_{i}^{M}=\lambda \sum_{j=1}^{q} y_{j}^{M} . \tag{2}
\end{equation*}
$$

(b). When both $p$ and $q$ are odd, if $\lambda$ is a singular value of $\mathcal{A}$, then $-\lambda$ is also a singular value of $\mathcal{A}$.
(c). Any singular value of $\mathcal{A}$ is a root of the characteristic polynomial $\phi$. Any nonzero root of $\phi$ is a singular value of $\mathcal{A}$.
(d). The number of singular values is at most $N(M-1)^{N-1}$.

Proof. By the first equation of (1), we have

$$
f(x, y)=\mathcal{A} x^{p} y^{q}=\lambda\left(x^{[M-1]}\right)^{\top} x=\lambda \sum_{i=1}^{p} x_{i}^{M} .
$$

By the second equation of (1), we have

$$
f(x, y)=\mathcal{A} x^{p} y^{q}=\lambda\left(y^{[M-1]}\right)^{\top} y=\lambda \sum_{j=1}^{q} y_{j}^{M} .
$$

We thus have conclusion (a).
Suppose that both $p$ and $q$ are odd. If $\lambda$ is a singular value of $\mathcal{A}$ with $x$ and $y$ as a left and a right eigenvectors. Then $-\lambda$ is a singular value of $\mathcal{A}$ with $-x$ and $y$ as a left and a right eigenvectors. This proves conclusion (b).

According to the definition of the resultant $[4,7]$, (1) has a nonzero solution $(x, y)$ if and only if $\phi(\lambda)=0$. If $x \neq 0$ and $y \neq 0$, then $\lambda$ is a singular value of $\mathcal{A}$. Otherwise, $\lambda=0$ is a trivial value of $\mathcal{A}$. The conclusion (c) follows.

By the knowledge of resultants [4, 7], the degree of $\phi$ is at most $N(M-$ $1)^{N-1}$. Hence, by (c), the conclusion (d) follows.

## 3. Singular Values of a Real Partially Symmetric Rectangular Tensor

Suppose that $\mathcal{A}=\left(a_{i_{1} \cdots i_{p} j_{i} \cdots j_{q}}\right)$ is a real $(p, q)$ th order $m \times n$ dimensional rectangular tensor. We say that $\mathcal{A}$ is a real partially symmetric rectangular tensor, if $a_{i_{1} \cdots i_{p} j_{i} \cdots j_{q}}$ is invariant under any permutation of indices among $i_{1}, \cdots, i_{p}$, and any permutation of indices among $j_{1}, \cdots, j_{q}$, i.e.,

$$
a_{\pi\left(i_{1} \cdots i_{p}\right) \sigma\left(j_{1} \cdots j_{q}\right)}=a_{i_{1} \cdots i_{p} j_{i} \cdots j_{q}}, \quad \pi \in S_{p}, \sigma \in S_{q}
$$

where $S_{r}$ is the permutation group of $r$ indices.
When $p=q=1$, such a tensor $\mathcal{A}$ is simply an $m \times n$ rectangular matrix. Hence, we call such a tensor a partially symmetric rectangular tensor. When $p=q=2$ and $m=n=2$ or 3 , the elasticity tensor is such a tensor $[8,9,17,20,22,23]$. When $p=q=2$, such a partially symmetric rectangular tensor is useful for the entanglement problem in quantum physics $[5,6,11,21,24]$.

When both $p$ and $q$ are even, if $f(x, y)>0$ for all $x \in \Re^{m}, x \neq 0, y \in$ $\Re^{n}, y \neq 0$, then we say that $\mathcal{A}$ is positive definite. When $\mathcal{A}$ is the elasticity tensor, the strong ellipticity condition holds if and only if $\mathcal{A}$ is positive definite [17]. Since the strong ellipticity condition plays an important role in nonlinear elasticity and materials, positive definiteness of such a partially symmetric tensor has a sound application background.

We now have the following theorem on $H$-singular values of $\mathcal{A}$.
Theorem 2 Suppose that $\mathcal{A}$ is a real $(p, q)$ th order $m \times n$ dimensional partially symmetric rectangular tensor. We have the following conclusions on $H$-singular values of $\mathcal{A}$ :
(a). If $M$ is even, then $H$-singular values always exist.
(b). When both $p$ and $q$ are even, $\mathcal{A}$ is positive definite if and only if all of its $H$-singular values are positive.

Proof. Consider the optimization problem

$$
\begin{equation*}
\min \left\{f(x, y): \sum_{i=1}^{p} x_{i}^{M}=1, \sum_{j=1}^{q} y_{j}^{M}=1\right\} \tag{3}
\end{equation*}
$$

The objective function of (3) is continuous. When $M$ is even, the feasible set of (3) is compact. Hence, when $M$ is even, (3) has at least one maximizer and one minimizer. Since the constraints of (3) satisfy the linear independence constraint qualification, this minimizer or maximizer
satisfies the following optimality conditions of (3):

$$
\left\{\begin{array}{l}
\left.\mathcal{A} x^{p-1} y^{q}=\lambda x^{[M-1]}\right]  \tag{4}\\
\mathcal{A} x^{p} y^{q-1}=\mu y^{[M-1]} \\
\sum_{i=1}^{p} x_{i}^{M}=1 \\
\sum_{j=1}^{q} y_{j}^{M}=1,
\end{array}\right.
$$

where $\frac{M}{p} \lambda$ and $\frac{M}{q} \mu$ are the optimal Lagrangian multipliers. By the first and the third equations of (12), we have

$$
f(x, y)=\mathcal{A} x^{p} y^{q}=\lambda\left(x^{[M-1]}\right)^{\top} x=\lambda \sum_{i=1}^{p} x_{i}^{M}=\lambda .
$$

By the second and the fourth equations of (12), we have

$$
f(x, y)=\mathcal{A} x^{p} y^{q}=\lambda\left(y^{[M-1]}\right)^{\top} y=\lambda \sum_{j=1}^{q} y_{j}^{M}=\mu .
$$

Hence $\lambda=\mu$. i.e., $\lambda, x$ and $y$ satisfy (1). This proves (a).
When $m$ and $n$ are even, $\mathcal{A}$ is positive definite if and only if the optimal objective function value of (3) is positive. Suppose that all the H -singular values of $\mathcal{A}$ are positive. By the proof for (a), the optimal solution $\left(x^{*}, y^{*}\right)$ and $\lambda_{*}$, where $\frac{M}{p} \lambda_{*}$ and $\frac{M}{q} \lambda_{*}$ are optimal Lagrangian multipliers of (3), satisfy (1) and $\lambda_{*}=f\left(x^{*}, y^{*}\right)$. This shows that $\lambda^{*}$ is an H -singular value of $\mathcal{A}$. Then $\lambda_{*}>0$. Hence the optimal objective function value of (3), $f\left(x^{*}, y^{*}\right)=\lambda_{*}>0$. Hence, $\mathcal{A}$ is positive definite. This proves the "if" part of (b).

On the other hand, suppose that $\mathcal{A}$ is positive definite. Let $\lambda$ be an H -singular value of $\mathcal{A}, x$ and $y$ be a left and a right eigenvectors of $\mathcal{A}$, associated with $\lambda$. The $f(x, y)>0$. Since $x \neq 0$ and $y \neq 0, \sum_{i=1}^{p} x_{i}^{M}>0$ and $\sum_{j=1}^{q} y_{j}^{M}>0$. By Theorem 1 (a), we have $\lambda>0$. This proves the "only if" part of (b). The proof of the theorem is completed.

Theorem 3 Suppose that $\mathcal{A}$ is a real $(p, p)$ th order $m \times n$ dimensional partially symmetric rectangular tensor. Then the sum of all the singular values of $\mathcal{A}$ is zero. If further more $p$ is even and $\mathcal{A}$ is positive definite, then the sum of all the $N$-singular values of $\mathcal{A}$ is a negative number.

Proof. Consider

$$
f(z) \equiv f(x, y)=\mathcal{A} x^{p} y^{p} .
$$

It is a homogeneous polynomial of $z$ with degree $M=2 p$. There exist a unique $M$ th order $N$ dimensional symmetric square tensor $\mathcal{B}=\left(b_{i_{1} \ldots i_{N}}\right)$ such that

$$
f(z) \equiv \mathcal{B} z^{M}
$$

It is not difficult to see that the left side of (1) is $\frac{1}{p} \nabla f(z)=2 \mathcal{B} z^{M-1}$. On the other side, the right hand side of (1) is $\lambda z^{[M-1]}$. By [14], if $z \neq 0$ and $\lambda$ are solutions of

$$
\mathcal{B} z^{m-1}=\lambda z^{[M-1]},
$$

then $\lambda$ is an eigenvalue of $\mathcal{B}$. Then, in this case, by Theorem 1 of [14], the sum of all the eigenvalues of $\mathcal{B}$ is $(M-1)^{N-1} \operatorname{tr}(\mathcal{B})$. By the definition of $\mathcal{B}, b_{i \cdots, i}=0$ for $i=1, \cdots, N$, i.e., $\operatorname{tr}(\mathcal{B})=0$. Since the collection of all the eigenvalues of $\mathcal{B}$ is the collection of all the singular and trivial values of $\mathcal{A}$, and trivial values are zeros, we have the the first conclusion. The second conclusion follows from the first conclusion and Theorem 2 (b).

The last conclusion of this theorem is very different from the matrix case, as discussed in the introduction. It is not sure if this conclusion also holds in the case $p \neq q$.

We may prove a Gerschgorin-type theorem for singular values of regular tensors as for eigenvalues of symmetric tensors in (1). When $m=n=2$, a direct method for finding singular values can be established like in [17]. This is useful for checking strong ellipticity condition in plane $[8,9,17$, 20, 22, 23].

## 4. The Perron-Frobenius Theorem

In this section we extend the Perron-Frobenius theorem for eigenvalues of nonnegative square tensors in [2] to singular values of nonnegative rectangular tensors. The crucial point is to define the irreducibility of rectangular tensors. The argument used in the following proof is parallel to that in [2]. We proceed the proof for completeness.

Let $P_{k}=\left\{x \in \Re^{k}: x_{i} \geq 0, i=1,2, \ldots, k\right\}$ and $\operatorname{int}\left(P_{k}\right)=\left\{x \in \Re^{k}:\right.$ $\left.x_{i}>0, i=1,2, \ldots, k\right\}$. A vector $x \in \Re^{k}$ is called nonnegative if $x \in P_{k}$ and it is called strongly positive if $x \in \operatorname{int}\left(P_{k}\right)$. In this section, we denote the zero vector in $\Re^{k}$ by $\theta$.

Let $\mathcal{A}=\left(a_{i_{1} \cdots i_{p} j_{i} \cdots j_{q}}\right)$ be a $(p, q)$ th order $m \times n$ dimensional nonnegative rectangular tensor, where $p, q \geq 1$. Denote $\left\{e_{i}\right\}_{1}^{m}$ and $\left\{f_{i}\right\}_{1}^{n}$ the basis of $\Re^{m}$ and $\Re^{n}$, respectively, and let $e_{i}^{p}=e_{i} \otimes \cdots \otimes e_{i}$ ( $p$ times) and $f_{j}^{q}=f_{j} \otimes \cdots \otimes f_{j}$ ( $q$ times).

For any $j=1,2, \ldots, n$, let $\mathcal{A}\left(\cdot, f_{j}^{q}\right)=\left(a_{i_{1}, \cdots, i_{p}, j, \cdots j}\right)$ be a $p$ th order $m$ dimensional square tensor.

For any $i=1,2, \ldots, m$, let $\mathcal{A}\left(e_{i}^{p}, \cdot\right)=\left(a_{i, \cdots, i, j_{1}, \cdots, j_{q}}\right)$ be a $q$ th order $n$ dimensional square tensor.

Definition $1 A$ nonnegative rectangular tensor $\mathcal{A}$ is called irreducible if all the square tensors $\mathcal{A}\left(\cdot, f_{j}^{q}\right), j=1, \cdots n$, and $\mathcal{A}\left(e_{i}^{p}, \cdot\right), i=1, \cdots m$, are irreducible in the sense of [2].

Lemma 1 If $\mathcal{A}$ is irreducible, then all the tensors $\mathcal{A}\left(\cdot, f_{j}^{q}\right), j=1, \cdots n$, and $\mathcal{A}\left(e_{i}^{p}, \cdot\right), i=1, \cdots m$, do not have eigenvalue 0 .

Proof. Suppose it is not true. Then, either there exists $j_{0}$ such that $\mathcal{A}\left(\cdot, f_{j_{0}}^{q}\right)$ has eigenvalue 0 or there exists $i_{0}$ such that $\mathcal{A}\left(e_{i_{0}}^{p}, \cdot\right)$ has eigenvalue 0 . We suppose that $\mathcal{A}\left(\cdot, f_{j_{0}}^{q}\right)$ has eigenvalue 0 , i.e, $\exists x_{0} \neq \theta$, such that $\mathcal{A}\left(x_{0}^{p-1}, f_{j_{0}}^{q}\right)=\theta$. If $\left(x_{0}\right)_{i}>0, \forall i$, then $\mathcal{A}\left(\cdot, f_{j_{0}}^{q}\right)=0$. So it is reducible, which is a contradiction. Otherwise, there exist a nonempty index set $I$ and $\delta>0$, such that $\left(x_{0}\right)_{i}=0, \forall i \in I$, and $\left(x_{0}\right)_{i} \geq \delta, \forall i \notin I$.

We have

$$
\begin{aligned}
& \delta^{p-1} \Sigma_{i_{2}, \cdots, i_{p} \notin I} a_{i, i_{2}, \cdots, i_{p}, j_{0}, \cdots, j_{0}} \\
& \leq \Sigma_{1 \leq i_{2}, \cdots, i_{p} \leq m} a_{i, i_{2}, \cdots, i_{p}, j_{0}, \cdots, j_{0}}\left(x_{0}\right)_{i_{2}} \cdots\left(x_{0}\right)_{i_{p}} \\
& =\left(\mathcal{A} x_{0}^{p-1}, f_{j_{0}}\right)_{i}=0, \quad \forall i .
\end{aligned}
$$

It implies

$$
a_{i_{1}, i_{2}, \cdots, i_{p}, j_{0}, \cdots, j_{0}}=0, \forall i_{1} \in I, \forall i_{2}, \cdots, i_{p}, \notin I .
$$

Then $\mathcal{A}\left(\cdot, f_{j_{0}}^{q}\right)$ is reducible. This is a contradiction.
Similarly, we prove that $\mathcal{A}\left(e_{i_{0}}^{p}, \cdot\right)$ cannot have eigenvalue 0 .
Lemma 2 If $\mathcal{A}$ is irreducible, then for any $(x, y) \in\left(P_{m} \backslash\{\theta\}\right) \times\left(P_{n} \backslash\{\theta\}\right)$, $\mathcal{A} x^{p-1} y^{q} \neq \theta$ and $\mathcal{A} x^{p} y^{q-1} \neq \theta$.

Proof. $\quad$ Suppose $\mathcal{A} x^{p-1} y^{q}=\theta$, i.e., $\left(\mathcal{A} x^{p-1} y^{q}\right)_{i}=0, \forall i$. Since $y \neq \theta, \exists j_{0}$ and $\delta>0$ such that $y \geq \delta f_{j_{0}}$, we have

$$
0=\left(\mathcal{A} x^{p-1} y^{q}\right)_{i} \geq \delta^{q}\left(\mathcal{A}\left(x^{p-1}, f_{j_{0}}^{q}\right)\right)_{i} \geq 0, \quad \forall i .
$$

Namely,

$$
\mathcal{A}\left(x^{p-1}, f_{j_{0}}^{q}\right)=\theta .
$$

This means that $x$ is an eigenvector of $\mathcal{A}\left(\cdot, f_{j_{0}}^{q}\right)$ with eigenvalue 0 . According to Lemma 1 , this is a contradiction. Similarly we prove $\mathcal{A} x^{p} y^{q-1} \neq \theta$.

The following lemma is a version of Lemma 4.3 in [2].
Lemma 3 Let $\mathcal{A}$ be nonnegative and irreducible, and let $(\lambda,(x, y)) \in R_{+} \times$ $\left(\operatorname{int}\left(P_{m}\right) \times \operatorname{int}\left(P_{n}\right)\right)$ be a solution of (1). If $(\mu,(u, v)) \in R_{+} \times\left(\left(P_{m} \backslash \theta\right) \times\right.$ $\left.\left(P_{n} \backslash \theta\right)\right)$ satisfies

$$
\begin{aligned}
& \qquad \mathcal{A} u^{p-1} v^{q} \geq(\text { or } \leq) \mu u^{M-1}, \text { and } \mathcal{A} u^{p} v^{q-1} \geq(\text { or } \leq) \mu v^{M-1} \\
& \text { then } \mu \leq(\text { or } \geq \text { resp.) } \lambda .
\end{aligned}
$$

Proof. Define $t_{0}=\max \left\{s \geq 0 \mid x-s u \in P_{m}, y-s v \in P_{n}\right\}$. Since $(x, y) \in \operatorname{int}\left(P_{m}\right) \times \operatorname{int}\left(P_{n}\right), t_{0}>0$. Also, we have

$$
\left\{\begin{array}{l}
x-t u \geq 0,  \tag{5}\\
y-t v \geq 0,
\end{array}\right.
$$

if and only if $t \in\left[0, t_{0}\right]$. Thus

$$
\left\{\begin{array}{l}
\lambda x^{[M-1]}=\mathcal{A} x^{p-1} y^{q} \geq t_{0}^{M-1} \mathcal{A} u^{p-1} v^{q} \geq t_{0}^{M-1} \mu u^{M-1}  \tag{6}\\
\lambda y^{[M-1]}=\mathcal{A} x^{p} y^{q-1} \geq t_{0}^{M-1} \mathcal{A} u^{p} v^{q-1} \geq t_{0}^{M-1} \mu v^{M-1}
\end{array}\right.
$$

i.e.,

$$
\left\{\begin{array}{l}
x \geq t_{0}\left(\frac{\mu}{\lambda}\right)^{\frac{1}{M-1}} u  \tag{7}\\
y \geq t_{0}\left(\frac{\mu}{\lambda}\right)^{\frac{1}{M-1}} v
\end{array}\right.
$$

This implies $\mu \leq \lambda$.
Theorem 4 Assume that the nonnegative tensor $\mathcal{A}$ is irreducible, then there exists a solution $\left(\lambda_{0},\left(x_{0}, y_{0}\right)\right)$ of the system (1), satisfying $\lambda_{0}>0$ and $\left(x_{0}, y_{0}\right) \in \operatorname{int}\left(P_{m}\right) \times \operatorname{int}\left(P_{n}\right)$.

Moreover, If $\lambda$ is a singular value with strongly positive left and right eigenvectors, then $\lambda=\lambda_{0}$. The strongly positive left and right eigenvectors are unique up to a multiplicative constant.

Proof. Denote $D_{k}=\left\{z=\left(z_{1}, \cdots, z_{k}\right) \in P_{k} \mid \Sigma_{i=1}^{k} z_{i}=1\right\}$. Provided by Lemma 2, the map $F$ on $D_{m} \times D_{n}$ into itself:

$$
F(\xi, \eta)=\left(\frac{\left(\mathcal{A} \xi^{p-1} \eta^{q}\right)_{i}^{\frac{1}{M-1}}}{\sum_{i=1}^{m}\left(\mathcal{A} \xi^{p-1} \eta^{q}\right)_{i}^{\frac{1}{M-1}}}, \frac{\left(\mathcal{A} \xi^{p} \eta^{q-1}\right)_{j}^{\frac{1}{M-1}}}{\sum_{j=1}^{n}\left(\mathcal{A} \xi^{p} \eta^{q-1}\right)_{j}^{\frac{1}{M-1}}}\right)
$$

is well defined.
According to the Brouwer Fixed Point Theorem, there exists $\left(\xi_{0}, \eta_{0}\right) \in$ $D_{m} \times D_{n}$ such that

$$
\left\{\begin{array}{l}
\mathcal{A} \xi_{0}^{p-1} \eta_{0}^{q}=\mu_{0} \xi_{0}^{[M-1]}  \tag{8}\\
\mathcal{A} \xi_{0}^{p} \eta_{0}^{q-1}=\nu_{0} \eta_{0}^{[M-1]}
\end{array}\right.
$$

where

$$
\left\{\begin{array}{l}
\mu_{0}=\left(\Sigma_{i=1}^{m}\left(\mathcal{A} \xi_{0}^{p-1} \eta_{0}^{q}\right)_{i}^{\frac{1}{M-1}}\right)^{M-1}  \tag{9}\\
\nu_{0}=\left(\Sigma_{j=1}^{n}\left(\mathcal{A} \xi_{0}^{p} \eta_{0}^{q-1}\right)_{j}^{\frac{1}{M-1}}\right)^{M-1}
\end{array}\right.
$$

Define $t=\left(\frac{\nu_{0}}{\mu_{0}}\right)^{\frac{1}{M}}, x_{0}=\xi_{0}, y_{0}=t \eta_{0}$ and $\lambda_{0}=\left(\mu_{0}^{p} \nu_{0}^{q}\right)^{\frac{1}{M}}$. Then, $\left(\lambda_{0},\left(x_{0}, y_{0}\right)\right)$ is a solution of (1).

Now we want to show: $\left(x_{0}, y_{0}\right) \in \operatorname{int}\left(P_{m}\right) \times \operatorname{int}\left(P_{n}\right)$. Suppose not, then either there exists a proper nonempty index subset $I \subset\{1, \cdots, m\}$ and a nonempty subset $J \subset\{1, \cdots, n\}$, such that $\left(x_{0}\right)_{i}=0, \forall i \notin I,\left(x_{0}\right)_{i} \geq$ $\delta>0, \forall i \in I$ and $\left(y_{0}\right)_{j} \geq \delta>0, \forall j \in J$, or a proper nonempty index subset $J \subset\{1, \cdots, n\}$ and a nonempty subset $I \subset\{1, \cdots, m\}$, such that $\left(y_{0}\right)_{j}=0, \forall j \notin J,\left(y_{0}\right)_{j} \geq \delta>0, \forall j \in J$, and $\left(x_{0}\right)_{i} \geq \delta, \forall i \in I$.

Since $\mathcal{A}\left(\cdot, f_{j}^{q}\right), \forall j \in J$, are all irreducible, if $I$ is proper, $\forall i \notin I, j \in J$ we have

$$
\begin{aligned}
& \delta^{M-1} \Sigma_{i_{2}, \cdots, i_{p} \in I} a_{i, i_{2} \cdots, i_{p}, j, j, \cdots, j} \\
& \leq \delta^{q} \sum_{1 \leq i_{2} \cdots i_{p} \leq m, 1 \leq j \leq n} a_{i_{1}, i_{2}, \cdots, i_{p}, j, \cdots, j}\left(x_{0}\right)_{i_{2}} \cdots\left(x_{0}\right)_{i_{p}} \\
& \leq \Sigma_{1 \leq i_{2}, \cdots i_{p} \leq m, 1 \leq j_{1}, \cdots, j_{q} \leq n} a_{i, i_{2}, \cdots, i_{p}, j_{1}, \cdots, j_{q}}\left(x_{0}\right)_{i_{2}} \cdots\left(x_{0}\right)_{i_{p}}\left(y_{0}\right)_{j_{1}} \cdots\left(y_{0}\right)_{j_{q}} \\
& =\left(\mathcal{A} x_{0}^{p-1} y_{0}^{q}\right)_{i}=0 .
\end{aligned}
$$

This contradicts the irreducibility of $\mathcal{A}\left(\cdot, f_{j}^{q}\right), \forall j \in J$. Therefore $I$ is not proper. Similarly, we prove that $J$ is not proper. This implies that $x_{0} \in$ $\operatorname{int}\left(P_{m}\right)$ and $y_{0} \in \operatorname{int}\left(P_{n}\right)$.

The uniqueness of the positive singular value with strongly positive left and right eigenvectors now follows from Lemma 3 directly. The uniqueness up to a multiplicative constant of the strongly positive left and right eigenvectors is proved in the same way as in [2]

The following minimax characterization of the unique positive eigenvalue with strongly positive eigenvectors for nonnegative tensors in [2] is also extended to the unique singular value with strongly positive left and right eigenvectors for nonnegative rectangular tensors.

Theorem 5 Assume that $\mathcal{A}$ is an irreducible nonnegative rectangular tensor of $\operatorname{order}(p, q)$ and dimension $m \times n$, then

$$
\begin{aligned}
& \min _{(x, y) \in\left(P_{m} \backslash\{\theta\}\right) \times\left(P_{n} \backslash\{\theta\}\right)} \max _{i, j}\left(\frac{\left(\mathcal{A} x^{p-1} y^{q}\right)_{i}}{x_{i}^{M-1}}, \frac{\left(\mathcal{A} x^{p} y^{q-1}\right)_{j}}{y_{j}^{M-1}}\right) \\
& =\lambda_{0} \\
& =\max _{(x, y) \in\left(P_{m} \backslash\{\theta\}\right) \times\left(P_{n} \backslash\{\theta\}\right)} \min _{i, j}\left(\frac{\left(\mathcal{A} x^{p-1} y^{q}\right)_{i}}{x_{i}^{M-1}}, \frac{\left(\mathcal{A} x^{p} y^{q-1}\right)_{j}}{y_{j}^{M-1}}\right),
\end{aligned}
$$

where $\lambda_{0}$ is the unique positive singular value corresponding to strongly positive left and right eigenvectors.

Proof. On $\left(P_{m} \backslash\{\theta\}\right) \times\left(P_{n} \backslash\{\theta\}\right)$ we define the function:

$$
\mu_{*}(x, y)=\min _{i, j}\left(\frac{\left(\mathcal{A} x^{p-1} y^{q}\right)_{i}}{x_{i}^{M-1}}, \frac{\left(\mathcal{A} x^{p} y^{q-1}\right)_{j}}{y_{j}^{M-1}}\right)
$$

Since it is a positively 0-homogeneous function, it can be restricted on $\left(D_{m}\right) \times\left(D_{n}\right)$. Let

$$
\begin{equation*}
r_{*}:=\mu_{*}\left(x_{*}, y_{*}\right)=\max _{x \in \Delta_{m}, y \in D_{n}} \mu_{*}(x, y)=\max _{(x, y) \in\left(P_{m} \backslash\{\theta\}\right) \times\left(P_{n} \backslash\{\theta\}\right)} \mu_{*}(x, y), \tag{10}
\end{equation*}
$$

Let $\left(\lambda_{0},\left(x_{0}, y_{0}\right)\right) \in \mathbb{R}_{+} \times\left(\operatorname{int}\left(P_{m}\right) \times \operatorname{int}\left(P_{n}\right)\right)$ be the solution of (1). On one hand we have

$$
\lambda_{0}=\mu_{*}\left(x_{0}, y_{0}\right) \leq \mu_{*}\left(x_{*}, y_{*}\right)
$$

i.e.,

$$
\begin{equation*}
\lambda_{0} \leq r_{*} \tag{11}
\end{equation*}
$$

On the other hand, by the definition of $\mu_{*}(x, y)$, we have

$$
r_{*}=\mu_{*}\left(x_{*}, y_{*}\right)=\min _{i, j}\left(\frac{\left(\mathcal{A} x_{*}^{p-1} y_{*}^{q}\right)_{i}}{\left(x_{*}\right)_{i}^{M-1}}, \frac{\left(\mathcal{A} x_{*}^{p} y_{*}^{q-1}\right)_{j}}{\left(y_{*}\right)_{j}^{M-1}}\right) .
$$

This means

$$
\left\{\begin{array}{l}
\mathcal{A} x_{*}^{p-1} y_{*}^{q} \geq r_{*} x_{*}^{[M-1]}  \tag{12}\\
\mathcal{A} x_{*}^{p} y_{*}^{q-1} \geq r_{*} y_{*}^{[M-1]}
\end{array}\right.
$$

According to Lemma 3, we have $r_{*} \leq \lambda_{0}$, and then

$$
\lambda_{0}=r_{*}
$$

Similarly, we prove the other equality.
As a consequence, we have
Theorem 6 Assume that $\mathcal{A}$ is an irreducible nonnegative rectangular tensor, and $\lambda_{0}$ is the positive singular value with strongly positive left and right eigenvectors. Then $|\lambda| \leq \lambda_{0}$ for all singular values $\lambda$ of $\mathcal{A}$.

## 5. An Algorithm

In this section, based on Theorems 5 and 6, we give an algorithm for calculating the largest singular value of an irreducible nonnegative rectangular tensor $\mathcal{A}$. This algorithm is parallel to the one in [12] for finding the largest eigenvalue of an irreducible nonnegative square tensor. We first give some results which will be used later.

By a direct computation, we obtain the following lemma.
Lemma 4 Suppose that $\mathcal{A}$ is a nonnegative $(p, q)$ th order $m \times n$ dimensional rectangular tensor, $x \in \Re^{m}$ and $y \in \Re^{n}$ are two positive column vectors and $t$ is a positive number. Then, we have
(1) If $x \geq \bar{x} \geq 0$ and $y \geq \bar{y} \geq 0$, then $\mathcal{A} x^{p-1} y^{q} \geq \mathcal{A} \bar{x}^{p-1} \bar{y}^{q}$ and $\mathcal{A} x^{p} y^{q-1} \geq$ $\mathcal{A} \bar{x}^{p} \bar{y}^{q-1}$.
(2) $\mathcal{A}(t x)^{p-1}(t y)^{q}=t^{M-1} \mathcal{A} x^{p-1} y^{q}$ and $\mathcal{A}(t x)^{p}(t y)^{q-1}=t^{M-1} \mathcal{A} x^{p} y^{q-1}$.

Lemma 5 Suppose that a nonnegative $(p, q)$ th order $m \times n$ dimensional rectangular tensor $\mathcal{A}$ is irreducible. Then, for any positive vectors $x>$ $0, x \in \Re^{m}$ and $y>0, y \in \Re^{n}, \mathcal{A} x^{p-1} y^{q}$ and $\mathcal{A} x^{p} y^{q-1}$ are positive vectors, i.e.,

$$
\mathcal{A} x^{p-1} y^{q}>0, \quad \mathcal{A} x^{p} y^{q-1}>0
$$

Proof. Clearly, $\mathcal{A} x^{p-1} y^{q} \geq 0$. Suppose $\left(\mathcal{A} x^{p-1} y^{q}\right)_{i}=0$, for some $i$. Since $y>0$, there exist $j_{0}$ and $\delta>0$ such that $y \geq \delta f_{j_{0}}$. So we have

$$
0=\left(\mathcal{A} x^{p-1} y^{q}\right)_{i} \geq \delta^{q}\left(\mathcal{A}\left(x^{p-1}, f_{j_{0}}^{q}\right)\right)_{i} \geq 0
$$

Hence,

$$
\begin{equation*}
\left(\mathcal{A}\left(x^{p-1}, f_{j_{0}}^{q}\right)\right)_{i}=0 . \tag{13}
\end{equation*}
$$

Since $x>0$ and $\mathcal{A}\left(\cdot, f_{j_{0}}^{q}\right)$ is irreducible, by Lemma 2.2 [2], we have $\mathcal{A}\left(x^{p-1}, f_{j_{0}}^{q}\right)>0$. This contradicts with (13). Therefore, $\mathcal{A} x^{p-1} y^{q}>0$.

Similarly, we can prove $\mathcal{A} x^{p} y^{q-1}>0$.
Now we give the main result of this section. Based on this result, we will obtain an iterative method to calculate a lower bound and an upper bound of the largest singular value of an irreducible nonnegative rectangular tensor $\mathcal{A}$.

Theorem 7 Suppose that a nonnegative $(p, q)$ th order $m \times n$ dimensional rectangular tensor $\mathcal{A}$ is irreducible. Let $x^{(0)} \in \Re^{m}$ and $y^{(0)} \in \Re^{n}$ are two arbitrary positive vectors. Let $\xi^{(0)}=\mathcal{A}\left(x^{(0)}\right)^{p-1}\left(y^{(0)}\right)^{q}$ and $\eta^{(0)}=$ $\mathcal{A}\left(x^{(0)}\right)^{p}\left(y^{(0)}\right)^{q-1}$. Define

$$
\begin{aligned}
& x^{(1)}=\frac{\left(\xi^{(0)}\right)^{\left[\frac{1}{M-1}\right]}}{\left\|\left(\xi^{(0)}, \eta^{(0)}\right)^{\left[\frac{1}{M-1}\right]}\right\|}, \quad y^{(1)}=\frac{\left(\eta^{(0)}\right)^{\left[\frac{1}{M-1}\right]}}{\left\|\left(\xi^{(0)}, \eta^{(0)}\right)^{\left[\frac{1}{M-1}\right]}\right\|}, \\
& \xi^{(1)}=\mathcal{A}\left(x^{(1)}\right)^{p-1}\left(y^{(1)}\right)^{q}, \quad \eta^{(1)}=\mathcal{A}\left(x^{(1)}\right)^{p}\left(y^{(1)}\right)^{q-1}, \\
& \vdots \\
& x^{(k+1)}=\frac{\left(\xi^{(k)}\right)^{\left[\frac{1}{M-1}\right]}}{\|\left(\xi^{(k)}, \eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}}, \quad y^{(k+1)}=\frac{\left(\eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}}{\left\|\left(\xi^{(k)}, \eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}\right\|}, \\
& \xi^{(k+1)}=\mathcal{A}\left(x^{(k+1)}\right)^{p-1}\left(y^{(k+1)}\right)^{q}, \eta^{(k+1)}=\mathcal{A}\left(x^{(k+1)}\right)^{p}\left(y^{(k+1)}\right)^{q-1}, k \geq 1,
\end{aligned}
$$

and let

$$
\begin{aligned}
& \underline{\lambda}_{k}=\min _{x_{i}^{(k)}>0, y_{j}^{(k)}>0}\left\{\frac{\xi_{i}^{(k)}}{\left(x_{i}^{(k)}\right)^{M-1}}, \quad \frac{\eta_{j}^{(k)}}{\left(y_{j}^{(k)}\right)^{M-1}}\right\}, \\
& \bar{\lambda}_{k}=\max _{x_{i}^{(k)}>0, y_{j}^{(k)}>0}\left\{\frac{\xi_{i}^{(k)}}{\left(x_{i}^{(k)}\right)^{M-1}}, \quad \frac{\eta_{j}^{(k)}}{\left(y_{j}^{(k)}\right)^{M-1}}\right\}, \quad k=1,2, \ldots
\end{aligned}
$$

Assume that $\lambda_{0}$ is the unique positive singular value of $\mathcal{A}$. Then,

$$
\underline{\lambda}_{1} \leq \underline{\lambda}_{2} \leq \cdots \leq \lambda_{0} \leq \cdots \leq \bar{\lambda}_{2} \leq \bar{\lambda}_{1}
$$

Proof. Clearly, by Theorem 5, for $k=1,2, \ldots$,

$$
\underline{\lambda}_{k} \leq \lambda_{0} \leq \bar{\lambda}_{k} .
$$

We now prove for any $k \geq 1$,

$$
\underline{\lambda}_{k} \leq \underline{\lambda}_{k+1} \quad \text { and } \quad \bar{\lambda}_{k+1} \leq \bar{\lambda}_{k}
$$

For each $k=1,2, \ldots$, by the definition of $\underline{\lambda}_{k}$ and Lemma 5 , we have

$$
\xi^{(k)} \geq \underline{\lambda}_{k}\left(x^{(k)}\right)^{[M-1]}>0, \quad \eta^{(k)} \geq \underline{\lambda}_{k}\left(y^{(k)}\right)^{[M-1]}>0
$$

Then,

$$
\left(\xi^{(k)}\right)^{\left[\frac{1}{M-1}\right]} \geq\left(\underline{\lambda}_{k}\right)^{\frac{1}{M-1}} x^{(k)}>0, \quad\left(\eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]} \geq\left(\underline{\lambda}_{k}\right)^{\frac{1}{M-1}} y^{(k)}>0
$$

So,

$$
\begin{aligned}
& x^{(k+1)}=\frac{\left(\xi^{(k)}\right)^{\left[\frac{1}{M-1}\right]}}{\left\|\left(\xi^{(k)}, \eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}\right\|} \geq \frac{\left(\underline{\lambda}_{k}\right)^{\frac{1}{M-1}} x^{(k)}}{\left\|\left(\xi^{(k)}, \eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}\right\|}>0 \\
& y^{(k+1)}=\frac{\left(\eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}}{\left\|\left(\xi^{(k)}, \eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}\right\|} \geq \frac{\left(\underline{\lambda}_{k}\right)^{\frac{1}{M-1}} y^{(k)}}{\left\|\left(\xi^{(k)}, \eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}\right\|}>0 .
\end{aligned}
$$

Hence, by Lemma 4, we get

$$
\begin{aligned}
\mathcal{A}\left(x^{(k+1)}\right)^{p-1}\left(y^{(k+1)}\right)^{q} & \geq \frac{\underline{\lambda}_{k} \mathcal{A}\left(x^{(k)}\right)^{p-1}\left(y^{(k)}\right)^{q}}{\left\|\left(\xi^{(k)}, \eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}\right\|^{M-1}} \\
& =\frac{\underline{\lambda}_{k} \xi^{(k)}}{\left\|\left(\xi^{(k)}, \eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}\right\|^{M-1}} \\
& =\underline{\lambda}_{k}\left(x^{(k+1)}\right)^{[M-1]}
\end{aligned}
$$

and

$$
\begin{aligned}
\mathcal{A}\left(x^{(k+1)}\right)^{p}\left(y^{(k+1)}\right)^{q-1} & \geq \frac{\underline{\lambda}_{k} \mathcal{A}\left(x^{(k)}\right)^{p}\left(y^{(k)}\right)^{q-1}}{\left\|\left(\xi^{(k)}, \eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}\right\|^{M-1}} \\
& =\frac{\underline{\lambda}_{k} \eta^{(k)}}{\left\|\left(\xi^{(k)}, \eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}\right\|^{M-1}} \\
& =\underline{\lambda}_{k}\left(y^{(k+1)}\right)^{[M-1]}
\end{aligned}
$$

which means for each $i=1,2, \ldots, m, j=1,2, \ldots, n$,

$$
\underline{\lambda}_{k} \leq \frac{\left(\mathcal{A}\left(x^{(k+1)}\right)^{p-1}\left(y^{(k+1)}\right)^{q}\right)_{i}}{\left(x_{i}^{(k+1)}\right)^{M-1}}, \quad \underline{\lambda}_{k} \leq \frac{\left(\mathcal{A}\left(x^{(k+1)}\right)^{p}\left(y^{(k+1)}\right)^{q-1}\right)_{j}}{\left(y_{j}^{(k+1)}\right)^{M-1}},
$$

Therefore, we obtain

$$
\underline{\lambda}_{k} \leq \underline{\lambda}_{k+1} .
$$

Similarly, we can prove that

$$
\bar{\lambda}_{k+1} \leq \bar{\lambda}_{k} .
$$

This completes our proof.
Based on Theorem 7, we state our algorithm as follows:

## Algorithm 1

Step 0. Choose $x^{(0)}>0, x^{(0)} \in \Re^{m}$ and $y^{(0)}>0, y^{(0)} \in \Re^{n}$. Let $\xi^{(0)}=$ $\mathcal{A}\left(x^{(0)}\right)^{p-1}\left(y^{(0)}\right)^{q}$ and $\eta^{(0)}=\mathcal{A}\left(x^{(0)}\right)^{p}\left(y^{(0)}\right)^{q-1}$. Set $k:=0$.
Step 1. Compute

$$
\begin{aligned}
x^{(k+1)} & =\frac{\left(\xi^{(k)}\right)^{\left[\frac{1}{M-1}\right]}}{\left\|\left(\xi^{(k)}, \eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}\right\|}, \\
y^{(k+1)} & =\frac{\left(\eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}}{\left\|\left(\xi^{(k)}, \eta^{(k)}\right)^{\left[\frac{1}{M-1}\right]}\right\|}, \\
\xi^{(k+1)} & =\mathcal{A}\left(x^{(k+1)}\right)^{p-1}\left(y^{(k+1)}\right)^{q} \\
\eta^{(k+1)} & =\mathcal{A}\left(x^{(k+1)}\right)^{p}\left(y^{(k+1)}\right)^{q-1} .
\end{aligned}
$$

Let

$$
\begin{aligned}
& \underline{\lambda}_{k+1}=\min _{x_{i}^{(k+1)}>0, y_{j}^{(k+1)}>0}\left\{\begin{array}{ll}
\frac{\xi_{i}^{(k+1)}}{\left(x_{i}^{(k+1}\right)^{M-1}}, & \left.\frac{\eta_{j}^{(k+1)}}{\left(y_{j}^{(k+1)}\right)^{M-1}}\right\}, \\
\bar{\lambda}_{k+1}=\max _{x_{i}^{(k+1)}>0, y_{j}^{(k+1)}>0}\left\{\begin{array}{ll}
\frac{\xi_{i}^{(k+1)}}{\left(x_{i}^{(k+1)}\right)^{M-1}}, & \left.\frac{\eta_{j}^{(k+1)}}{\left(y_{j}^{(k+1)}\right)^{M-1}}\right\} .
\end{array} .\right.
\end{array} .\left\{\begin{array}{l}
\text {. }
\end{array}\right\} .\right.
\end{aligned}
$$

Step 2. If $\bar{\lambda}_{k+1}=\underline{\lambda}_{k+1}$, stop. Otherwise, replace $k$ by $k+1$ and go to Step 1.

For Algorithm 1, by Theorem 7, we obtain the following result.
Theorem 8 Suppose that a nonnegative $(p, q)$ th order $m \times n$ dimensional rectangular tensor $\mathcal{A}$ is irreducible. Assume that $\lambda_{0}$ is the unique positive singular value of $\mathcal{A}$. Then, Algorithm 1 produces the value of $\lambda_{0}$ in a finite number of steps, or generates two convergent sequences $\left\{\underline{\lambda}_{k}\right\}$ and $\left\{\bar{\lambda}_{k}\right\}$.

Furthermore, let $\underline{\lambda}=\lim _{k \rightarrow+\infty} \underline{\lambda}_{k}$ and $\bar{\lambda}=\lim _{k \rightarrow+\infty} \bar{\lambda}_{k}$. Then, $\underline{\lambda}$ and $\bar{\lambda}$ are a lower bound and an upper bound of $\lambda_{0}$, respectively. If $\underline{\lambda}=\bar{\lambda}$, then $\lambda_{0}=\underline{\lambda}=\bar{\lambda}$.

Since $\left\{\underline{\lambda}_{k}\right\}$ is a monotonic increasing sequence and has an upper bound, the limit exists. $\left\{\bar{\lambda}_{k}\right\}$ is monotonic decreasing sequence and has a lower bound, so the limit exists. Since $\left\{x^{(k)}\right\}$ and $\left\{y^{(k)}\right\}$ are two bounded sequences, $\left\{x^{(k)}\right\}$ and $\left\{y^{(k)}\right\}$ have convergent subsequences which converge to a vector $x$ and a vector $y$, respectively.

In the following, in order to show the viability of Algorithm 1, we used Matlab 7.1 to test it some randomly generated rectangular tensors. For these randomly generated tensors, the value of each entry is between 0 and 10. Throughout the computational experiments, $x^{(0)}=[1,1, \ldots, 1]^{T} \in \Re^{m}$ and $y^{(0)}=[1,1, \ldots, 1]^{T} \in \Re^{n}$. We terminated our iteration when $\bar{\lambda}_{k}-\underline{\lambda}_{k} \leq$ $10^{-7}$.

Our numerical results are reported in Table 1. In this table, (p, q) and $(\mathbf{m}, \mathbf{n})$ specify the order and the dimension of the randomly generated tensor, respectively. Ite denotes the number of iterations, $\bar{\lambda}-\underline{\lambda}$ and $\lambda$ denote the values of $\bar{\lambda}_{k}-\underline{\lambda}_{k}$ and $0.5\left(\bar{\lambda}_{k}+\underline{\lambda}_{k}\right)$ at the final iteration, respectively. NormX and NormY denote the values of $\| \mathcal{A}\left(x^{(k)}\right)^{p-1}\left(y^{(k)}\right)^{q}-$ $\lambda_{k}\left(x^{(k)}\right)^{[M-1]} \|_{\infty}$ and $\left\|\mathcal{A}\left(x^{(k)}\right)^{p}\left(y^{(k)}\right)^{q-1}-\lambda_{k}\left(y^{(k)}\right)^{[M-1]}\right\|_{\infty}$ at the final iteration, respectively. The results reported in Table 1 show that the proposed algorithm is promising. The algorithm is able to produce the largest singular values for all these randomly generated tensors.

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| $(p, q)$ | $(m, n)$ | Ite | $\bar{\lambda}-\lambda$ | $\lambda$ | NormX | NormY |
| :---: | :--- | :--- | :---: | ---: | :---: | :---: |
| $(2,2)$ | $(2,2)$ | 13 | $9.89 \mathrm{e}-008$ | 44.64 | $6.36 \mathrm{e}-009$ | $6.68 \mathrm{e}-009$ |
| $(2,2)$ | $(2,4)$ | 19 | $6.42 \mathrm{e}-008$ | 109.86 | $3.11 \mathrm{e}-009$ | $2.20 \mathrm{e}-009$ |
| $(2,2)$ | $(2,6)$ | 20 | $6.78 \mathrm{e}-008$ | 215.38 | $2.70 \mathrm{e}-009$ | $1.24 \mathrm{e}-009$ |
| $(2,2)$ | $(2,8)$ | 21 | $4.38 \mathrm{e}-008$ | 331.93 | $1.54 \mathrm{e}-009$ | $6.40 \mathrm{e}-010$ |
| $(2,2)$ | $(2,10)$ | 21 | $6.61 \mathrm{e}-008$ | 430.71 | $2.09 \mathrm{e}-009$ | $7.03 \mathrm{e}-010$ |
| $(2,3)$ | $(2,2)$ | 11 | $3.34 \mathrm{e}-008$ | 82.23 | $1.07 \mathrm{e}-009$ | $1.10 \mathrm{e}-009$ |
| $(2,3)$ | $(2,4)$ | 16 | $7.12 \mathrm{e}-008$ | 441.00 | $1.49 \mathrm{e}-009$ | $8.68 \mathrm{e}-010$ |
| $(2,3)$ | $(2,6)$ | 17 | $7.12 \mathrm{e}-008$ | 1116.28 | $1.04 \mathrm{e}-009$ | $4.66 \mathrm{e}-010$ |
| $(2,3)$ | $(2,8)$ | 18 | $4.48 \mathrm{e}-008$ | 2220.24 | $5.19 \mathrm{e}-010$ | $1.78 \mathrm{e}-010$ |
| $(2,3)$ | $(2,10)$ | 18 | $9.01 \mathrm{e}-008$ | 3849.86 | $8.59 \mathrm{e}-010$ | $2.45 \mathrm{e}-010$ |
| $(3,3)$ | $(2,2)$ | 10 | $4.65 \mathrm{e}-008$ | 180.79 | $7.66 \mathrm{e}-010$ | $7.90 \mathrm{e}-010$ |
| $(3,3)$ | $(2,4)$ | 15 | $2.09 \mathrm{e}-008$ | 924.37 | $1.73 \mathrm{e}-010$ | $1.04 \mathrm{e}-010$ |
| $(3,3)$ | $(2,6)$ | 15 | $8.97 \mathrm{e}-008$ | 2491.53 | $4.92 \mathrm{e}-010$ | $1.98 \mathrm{e}-010$ |
| $(3,3)$ | $(2,8)$ | 16 | $4.70 \mathrm{e}-008$ | 5171.52 | $1.79 \mathrm{e}-010$ | $5.89 \mathrm{e}-011$ |
| $(3,3)$ | $(2,10)$ | 16 | $9.41 \mathrm{e}-008$ | 8918.69 | $2.76 \mathrm{e}-010$ | $7.30 \mathrm{e}-011$ |

Table 1: Numerical results of Algorithm 1 for randomly generated tensors.
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