

A Partition Function

We recall two easily verified facts about determinants that will be useful in our analysis:

$$\det(K + uv^\top) = \det(K)(1 + u^\top K^{-1}v), \quad \text{for } K \in \text{GL}_n(\mathbb{R}), \quad (\text{A.1})$$

$$a^{m-n} \det(AA^\top + aI_n) = \det(A^\top A + aI_m), \quad \text{for } A \in \mathbb{R}^{n \times m} \ (n \leq m), \text{ and } a > 0. \quad (\text{A.2})$$

The first one is known as matrix determinant lemma.

The partition function of $P(\cdot; A)$, happens to have a pleasant closed-form formula. Although this formula is known [6], and follows immediately by an application of the Cauchy-Binet identity, we present an alternative proof based on the perturbation argument for its conceptual value and subsequent use.

Theorem 11 (Partition Function [6]). *Given $A \in \mathbb{R}^{n \times m}$ where $r(A) = n$ and $n \leq |S| = k \leq m$, we have*

$$\sum_{|S|=k, S \subseteq [m]} \det(A_S A_S^\top) = \binom{m-n}{k-n} \det(AA^\top). \quad (\text{A.3})$$

Proof. First note that for $n \leq |S| = k \leq m$ and any $\varepsilon > 0$, by (A.2) we have

$$\det(A_S A_S^\top + \varepsilon I_n) = \frac{1}{\varepsilon^{k-n}} \det(A_S^\top A_S + \varepsilon I_k)$$

Taking limits as $\varepsilon \rightarrow 0$ on both sides we have

$$\det(A_S A_S^\top) = \lim_{\varepsilon \rightarrow 0} \det(A_S A_S^\top + \varepsilon I_n) = \lim_{\varepsilon \rightarrow 0} \frac{1}{\varepsilon^{k-n}} \det(A_S^\top A_S + \varepsilon I_k).$$

Let us focus on $\det(A_S^\top A_S + \varepsilon I_k)$. We construct an identity matrix $I_m \in \mathbb{R}^{m \times m}$, then we have

$$\begin{aligned} \det(A_S^\top A_S + \varepsilon I_k) &= \det(A_S^\top A_S + \varepsilon I_S^\top I_S) = \det(A_S^\top A_S + (\sqrt{\varepsilon} I_S)^\top \sqrt{\varepsilon} I_S) \\ &= \det \left(\begin{bmatrix} A_S \\ \sqrt{\varepsilon} (I_m)_S \end{bmatrix}^\top \begin{bmatrix} A_S \\ \sqrt{\varepsilon} (I_m)_S \end{bmatrix} \right) \propto \hat{P} \left(S; \begin{bmatrix} A \\ \sqrt{\varepsilon} I_m \end{bmatrix} \right). \end{aligned} \quad (\text{A.4})$$

In other words, this value is proportional to the probability of sampling columns from $\begin{bmatrix} A \\ \sqrt{\varepsilon} I_m \end{bmatrix}$ using volume sampling. Therefore, using the definition of e_k we have

$$\begin{aligned} \frac{1}{\varepsilon^{k-n}} \sum_{|S|=k, S \subseteq [m]} \det(A_S^\top A_S + \varepsilon I_k) &= \frac{1}{\varepsilon^{k-n}} e_k(A^\top A + \varepsilon I_m) \\ &= \frac{1}{\varepsilon^{k-n}} e_k(\text{Diag}([\sigma_1^2(A) + \varepsilon, \sigma_2^2(A) + \varepsilon, \dots, \sigma_n^2(A) + \varepsilon], \varepsilon, \dots, \varepsilon)) \\ &= \binom{m-n}{k-n} \prod_{i=1}^n (\sigma_i^2(A) + \varepsilon) + O(\varepsilon). \end{aligned}$$

Now taking the limit as $\varepsilon \rightarrow 0$ we obtain

$$\sum_{|S|=k, S \subseteq [m]} \det(A_S A_S^\top) = \lim_{\varepsilon \rightarrow 0} \binom{m-n}{k-n} \prod_{i=1}^n (\sigma_i^2(A) + \varepsilon) + O(\varepsilon) = \binom{m-n}{k-n} \det(AA^\top).$$

□

B Marginal Probability

Proof. The marginal probability of a set $T \subseteq [m]$ for dual volume sampling is

$$P(T \subseteq S; A) = \frac{\sum_{S \supseteq T, |S|=k} \det(A_S A_S^\top)}{\sum_{|S'|=k} \det(A_{S'} A_{S'}^\top)}.$$

Theorem 11 shows how to compute the denominator, thus our main effort is devoted to the nominator. We have

$$\sum_{S \supseteq T, |S|=k} \det(A_S A_S^\top) = \sum_{R \cap T = \emptyset, |R|=k-|T|} \det(A_{T \cup R} A_{T \cup R}^\top)$$

Using the ε -trick we have

$$\begin{aligned} \sum_{R \cap T = \emptyset, |R|=k-|T|} \det(A_{T \cup R} A_{T \cup R}^\top) &= \lim_{\varepsilon \rightarrow 0} \sum_{R \cap T = \emptyset, |R|=k-|T|} \det(A_{T \cup R} A_{T \cup R}^\top + \varepsilon I_n) \\ &= \lim_{\varepsilon \rightarrow 0} \frac{1}{\varepsilon^{k-n}} \sum_{R \cap T = \emptyset, |R|=k-|T|} \det(A_{T \cup R}^\top A_{T \cup R} + \varepsilon I_k). \end{aligned}$$

By decomposing $\det(A_{T \cup R}^\top A_{T \cup R} + \varepsilon I_k)$ we have

$$\begin{aligned} \det(A_{T \cup R}^\top A_{T \cup R} + \varepsilon I_k) \\ = \det(A_T^\top A_T + \varepsilon I_{|T|}) \det(A_R^\top A_R + \varepsilon I_{|R|} - A_R^\top A_T (A_T^\top A_T + \varepsilon I_{|T|})^{-1} A_T^\top A_R). \end{aligned}$$

Now we let $A_T = Q_T \Sigma_T V_T^\top$ be the singular value decomposition of A_T where $Q_T \in \mathbb{R}^{n \times r(A_T)}$, $\Sigma_T \in \mathbb{R}^{r(A_T) \times |T|}$ and $V_T \in \mathbb{R}^{|T| \times |T|}$. Plugging the decomposition in the equation we obtain

$$\begin{aligned} A_R^\top A_T (A_T^\top A_T + \varepsilon I_{|T|})^{-1} A_T^\top A_R &= A_R^\top Q_T \Sigma_T V_T^\top (V_T \Sigma_T^\top \Sigma_T V_T^\top + \varepsilon I_{|T|})^{-1} V_T \Sigma_T^\top Q_T^\top A_R \\ &= A_R^\top Q_T \Sigma_T (\Sigma_T^\top \Sigma_T + \varepsilon I_{|T|})^{-1} \Sigma_T^\top Q_T^\top A_R \\ &= A_R^\top Q_T \begin{bmatrix} \frac{\sigma_1^2(A_T)}{\sigma_1^2(A_T) + \varepsilon} & 0 & \cdots & 0 \\ 0 & \frac{\sigma_2^2(A_T)}{\sigma_2^2(A_T) + \varepsilon} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \frac{\sigma_{r(A_T)}^2(A_T)}{\sigma_{r(A_T)}^2(A_T) + \varepsilon} \end{bmatrix} Q_T^\top A_R \\ &= A_R^\top Q_T Q_T^\top A_R - \varepsilon A_R^\top Q_T \begin{bmatrix} \frac{1}{\sigma_1^2(A_T) + \varepsilon} & 0 & \cdots & 0 \\ 0 & \frac{1}{\sigma_2^2(A_T) + \varepsilon} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \frac{1}{\sigma_{r(A_T)}^2(A_T) + \varepsilon} \end{bmatrix} Q_T^\top A_R. \end{aligned}$$

Thus it follows that

$$\begin{aligned} A_R^\top A_R + \varepsilon I_{|R|} - A_R^\top A_T (A_T^\top A_T + \varepsilon I_{|T|})^{-1} A_T^\top A_R \\ = A_R^\top (I - Q_T Q_T^\top) A_R + \varepsilon A_R^\top Q_T \begin{bmatrix} \frac{1}{\sigma_1^2(A_T) + \varepsilon} & 0 & \cdots \\ 0 & \frac{1}{\sigma_2^2(A_T) + \varepsilon} & \cdots \\ \vdots & \vdots & \ddots \end{bmatrix} Q_T^\top A_R + \varepsilon I_{|R|} \\ = B_R^\top B_R + \varepsilon C_R^\top C_R + \varepsilon I_{|R|}, \end{aligned}$$

where B_R is the projection of columns of A_R on the orthogonal space of columns of A_T . Let $Q_T^\perp \in \mathbb{R}^{n \times (n-r(A_T))}$ be the complement column space of Q_T , then we have $B_R = (Q_T^\perp)^\top A_R \in \mathbb{R}^{(n-r(A_T)) \times |R|}$. Moreover,

$$C_R = \begin{bmatrix} \frac{1}{\sqrt{\sigma_1^2(A_T) + \varepsilon}} & 0 & \cdots \\ 0 & \frac{1}{\sqrt{\sigma_2^2(A_T) + \varepsilon}} & \cdots \\ \vdots & \vdots & \ddots \end{bmatrix} Q_T^\top A_R \in \mathbb{R}^{r(A_T) \times |R|}.$$

We further let $B_{T_c} = (Q_T^\perp)^\top A_{T_c} \in \mathbb{R}^{(n-r(A_T)) \times (m-|T|)}$ and

$$C_{T_c} = \begin{bmatrix} \frac{1}{\sqrt{\sigma_1^2(A_T) + \varepsilon}} & 0 & \cdots \\ 0 & \frac{1}{\sqrt{\sigma_2^2(A_T) + \varepsilon}} & \cdots \\ \vdots & \vdots & \ddots \end{bmatrix} Q_T^\top A_{T_c} \in \mathbb{R}^{r(A_T) \times (m-|T|)}$$

where $T_c = [m] \setminus T$. Then we have

$$\begin{aligned}
& \sum_{R \cap T = \emptyset, |R| = k - |T|} \det(A_{T \cup R}^\top A_{T \cup R} + \varepsilon I_k) \\
&= \det(A_T^\top A_T + \varepsilon I_{|T|}) \sum_{R \cap T = \emptyset, |R| = k - |T|} \det(B_R^\top B_R + \varepsilon C_R^\top C_R + \varepsilon I_{|R|}) \\
&= \det(A_T^\top A_T + \varepsilon I_{|T|}) \times e_{k - |T|} \left(\begin{bmatrix} B_{T_c} \\ \sqrt{\varepsilon} U_{T_c} \\ \sqrt{\varepsilon} C_{T_c} \end{bmatrix} \begin{bmatrix} B_{T_c} \\ \sqrt{\varepsilon} U_{T_c} \\ \sqrt{\varepsilon} C_{T_c} \end{bmatrix}^\top \right)
\end{aligned}$$

where we construct an orthonormal matrix $U \in \mathbb{R}^{(m - |T|) \times (m - |T|)}$ whose columns are basis vectors. Since we are free to chose any orthonormal U , we simply let it be I . Let $W_{T_c} = \begin{bmatrix} I_{T_c} \\ C_{T_c} \end{bmatrix}$, we have

$$\begin{aligned}
& \left(\begin{bmatrix} B_{T_c} \\ \sqrt{\varepsilon} U_{T_c} \\ \sqrt{\varepsilon} C_{T_c} \end{bmatrix} \begin{bmatrix} B_{T_c} \\ \sqrt{\varepsilon} U_{T_c} \\ \sqrt{\varepsilon} C_{T_c} \end{bmatrix}^\top \right) = \left(\begin{bmatrix} B_{T_c} \\ \sqrt{\varepsilon} W_{T_c} \end{bmatrix} \begin{bmatrix} B_{T_c} \\ \sqrt{\varepsilon} W_{T_c} \end{bmatrix}^\top \right) \\
&= F_{T_c} \in \mathbb{R}^{(m + n - |T|) \times (m + n - |T|)}
\end{aligned}$$

The properties of characteristic polynomials imply that

$$\begin{aligned}
e_{k - |T|}(F_{T_c}) &= \sum_{|S| = k - |T|} \det((F_{T_c})_{S, S}) \\
&= \sum_{S_1, S_2} \det((F_{T_c})_{S_1, S_1}) \det((F_{T_c})_{S_2, S_2} - (F_{T_c})_{S_2, S_1} (F_{T_c})_{S_1, S_1}^{-1} (F_{T_c})_{S_1, S_2})
\end{aligned}$$

where $S_1 = S \cap [r(B_{T_c})]$ and $S_2 = [m + n - |T|] \setminus S_1$. Further we have

$$\begin{aligned}
& \sum_{S_1, S_2} \det((F_{T_c})_{S_1, S_1}) \det((F_{T_c})_{S_2, S_2} - (F_{T_c})_{S_2, S_1} (F_{T_c})_{S_1, S_1}^{-1} (F_{T_c})_{S_1, S_2}) \\
&= \sum_{S_1, S_2} \varepsilon^{k - |T| - |S_1|} \det((B_{T_c})_{S_1} (B_{T_c})_{S_1}^\top) \times \\
& \quad \det((W_{T_c})_{S_2} (W_{T_c})_{S_2}^\top - (W_{T_c})_{S_2} (B_{T_c})_{S_1}^\top ((B_{T_c})_{S_1} (B_{T_c})_{S_1}^\top)^{-1} (B_{T_c})_{S_1} (W_{T_c})_{S_2}^\top)
\end{aligned}$$

Hence it follows that

$$\begin{aligned}
& \lim_{\varepsilon \rightarrow 0} \frac{1}{\varepsilon^{k - n}} \sum_{R \cap T = \emptyset, |R| = k - |T|} \det(A_{T \cup R}^\top A_{T \cup R} + \varepsilon I_k) = \lim_{\varepsilon \rightarrow 0} \frac{1}{\varepsilon^{k - n}} \det(A_T^\top A_T + \varepsilon I_{|T|}) \times e_{k - |T|}(F_{T_c}) \\
&= \lim_{\varepsilon \rightarrow 0} \frac{1}{\varepsilon^{k - n}} \varepsilon^{|T| - r(A_T)} \left[\prod_{i=1}^{r(A_T)} (\sigma_i^2(A_T) + \varepsilon) \right] \times \\
& \quad \sum_{|S| = k - |T|} \varepsilon^{k - |T| - |S_1|} \det((B_{T_c})_{S_1} (B_{T_c})_{S_1}^\top) \times \\
& \quad \det((W_{T_c})_{S_2} (W_{T_c})_{S_2}^\top - (W_{T_c})_{S_2} (B_{T_c})_{S_1}^\top ((B_{T_c})_{S_1} (B_{T_c})_{S_1}^\top)^{-1} (B_{T_c})_{S_1} (W_{T_c})_{S_2}^\top)
\end{aligned}$$

(Since $r(A_T) + r(B_{T_c}) = n$ and $|S_1| \leq r(B_{T_c})$)

$$\begin{aligned}
&= \lim_{\varepsilon \rightarrow 0} \frac{1}{\varepsilon^{k - n}} \varepsilon^{|T| - r(A_T)} \left[\prod_{i=1}^{r(A_T)} (\sigma_i^2(A_T) + \varepsilon) \right] \times \\
& \quad \sum_{|S| = k - |T|} \varepsilon^{k - |T| - r(B_{T_c})} \det(B_{T_c} B_{T_c}^\top) \det((W_{T_c})_{S_2} (W_{T_c})_{S_2}^\top - (W_{T_c})_{S_2} B_{T_c}^\top (B_{T_c} B_{T_c}^\top)^{-1} B_{T_c} (W_{T_c})_{S_2}^\top) + O(\varepsilon) \\
&= \left[\prod_{i=1}^{r(A_T)} \sigma_i^2(A_T) \right] \times \left[\prod_{j=1}^{r(B_{T_c})} \sigma_j^2(B_{T_c}) \right] \sum_{S_2} \det((W_{T_c})_{S_2} (W_{T_c})_{S_2}^\top - (W_{T_c})_{S_2} B_{T_c}^\top (B_{T_c} B_{T_c}^\top)^{-1} B_{T_c} (W_{T_c})_{S_2}^\top)
\end{aligned}$$

where $S_2 \subseteq [m+n-|T|] \setminus [r(B_{T_c})]$ and $|S_2| = k - |T| - r(B_{T_c})$.

Let $Q_{B_{T_c}} \text{diag}(\sigma_i^2(B_{T_c})) Q_{B_{T_c}}^\top$ be the eigenvalue decomposition of $B_{T_c}^\top B_{T_c}$ where $Q_{B_{T_c}} \in \mathbb{R}^{|T_c| \times r(B_{T_c})}$. Further, let $Q_{\bar{B}_{T_c}}$ be the complement column space of $Q_{B_{T_c}}$, thus we have

$$\begin{bmatrix} Q_{B_{T_c}}^\top \\ (Q_{\bar{B}_{T_c}}^\top)^\top \end{bmatrix} \begin{bmatrix} Q_{B_{T_c}} & Q_{\bar{B}_{T_c}}^\perp \end{bmatrix} = I_{|T_c|} = I_{n-|T|}$$

Then for any $S_2 \subseteq [m+n-|T|] \setminus [r(B_{T_c})]$ we have

$$\begin{aligned} \det((W_{T_c})_{S_2} (W_{T_c})_{S_2}^\top - (W_{T_c})_{S_2} B_{T_c}^\top (B_{T_c} B_{T_c}^\top)^{-1} B_{T_c} (W_{T_c})_{S_2}^\top) &= \det(W_{S_2} (I_{n-|T|} - Q_{B_{T_c}} Q_{B_{T_c}}^\top) (W_{T_c})_{S_2}^\top) \\ &= \det((W_{T_c})_{S_2} (Q_{\bar{B}_{T_c}}^\perp (Q_{\bar{B}_{T_c}}^\perp)^\top) (W_{T_c})_{S_2}^\top) \end{aligned}$$

It follows that

$$\begin{aligned} \sum_{S_2} \det(W_{S_2} (W_{T_c})_{S_2}^\top - (W_{T_c})_{S_2} B_{T_c}^\top (B_{T_c} B_{T_c}^\top)^{-1} B_{T_c} (W_{T_c})_{S_2}^\top) &= e_{k-|T|-r(B_{T_c})} (W_{T_c} ((Q_{\bar{B}_{T_c}}^\perp)^\top Q_{\bar{B}_{T_c}}^\perp) W_{T_c}^\top) \\ &= E_T \end{aligned}$$

Combining all the above derivations, we obtain that

$$\Pr(T \subseteq S | S \sim P(S; A)) = \frac{\left[\prod_{i=1}^{r(A_T)} \sigma_i^2(A_T) \right] \times \left[\prod_{j=1}^{r(B_{T_c})} \sigma_j^2(B_{T_c}) \right] \times \Gamma_T}{\binom{n-m}{k-m} \det(AA^\top)}.$$

□

C Approximate Sampling via Volume Sampling

Corollary 12 (Approximate DVS via Random Projection). *For any $\varepsilon > 0$ and $\delta_2 > 0$ there is an algorithm that, in time $\tilde{O}(\frac{k^2 nm}{\delta_2^2} + \frac{k^7 m}{\delta_2^6})$, samples a subset from an approximate distribution $\tilde{P}(\cdot; A)$ with $\delta_1 = \max_{|S|=k} (1 + \frac{\varepsilon}{\sigma_{\min}^2(A_S)})^n - 1 \approx \frac{n\varepsilon}{\sigma_{\min}^2(A_S)}$ and*

$$\frac{\tilde{P}(S; A)}{(1 + \delta_1)(1 + \delta_2)} \leq P(S; A) \leq (1 + \delta_1)(1 + \delta_2) \tilde{P}(S; A); \quad \forall S \subseteq [m].$$

It may happen in practice that $n \ll m$ but k is of the same order as n . In such case we can transform the dual volume sampling to slightly distorted volume sampling based on (A.2) and then take the advantage of determinant-preserving projections to accelerate the sampling procedure.

Concretely, instead of sampling column subset S with probability proportional to $\det(A_S A_S^\top)$, we sample with probability proportional to a distorted value $\det(A_S A_S^\top + \varepsilon I_n)$ for small $\varepsilon > 0$. Denoting this distorted distribution as $P_\varepsilon(S; A)$, we have

$$P_\varepsilon(S; A) = \frac{1}{\varepsilon^{k-n}} \det(A_S^\top A_S + \varepsilon I_k) = \frac{1}{\varepsilon^{k-n}} \prod_{i=1}^n (\sigma_i^2(A_S) + \varepsilon).$$

Letting $\sigma_{\min}(A_S) > 0$ be the minimum singular value, we have

$$1 \leq \frac{\prod_{i=1}^n (\sigma_i^2(A_S) + \varepsilon)}{\prod_{i=1}^n (\sigma_i^2(A_S))} \leq (1 + \frac{\varepsilon}{\sigma_{\min}^2(A_S)})^n.$$

We further let

$$\delta_1 = \max_{|S|=k} (1 + \frac{\varepsilon}{\sigma_{\min}^2(A_S)})^n - 1 \approx \frac{n\varepsilon}{\sigma_{\min}^2(A_S)},$$

when ε sufficiently small. Sampling from P_ε will yield $(1 + \delta_1)$ -approximate dual volume sampling (in the sense of [17] and our Theorem 12). We can sample from P_ε via *volume sampling* with distribution $\hat{P}(S; \begin{bmatrix} A \\ \sqrt{\varepsilon} I_m \end{bmatrix})$. With the volume sampling algorithm proposed in [17], the resulting running time would be $\tilde{O}(km^4)$.

To accelerate sampling procedure, we consider random projection techniques that preserve volumes. [32] showed that Gaussian random projections indeed preserve volumes as we need:

Theorem 13 (Random Projection [32]). *For any $X \in \mathbb{R}^{n \times m}$, $1 \leq k \leq m$ and $0 < \delta_2 \leq 1/2$, the random Gaussian projection of $\mathbb{R}^m \rightarrow \mathbb{R}^d$ where*

$$d = \mathcal{O}\left(\frac{k^2 \log n}{\delta_2^2}\right),$$

satisfies

$$\det(X_S^\top X_S) \leq \det(\tilde{X}_S^\top \tilde{X}_S) \leq (1 + \delta_2) \det(X_S^\top X_S) \quad (\text{C.1})$$

for all $S \subseteq [n]$ and $|S| \leq k$ where \tilde{X} is the projected matrix.

This theorem completes what we need to prove Corollary 12.

Proof. (Corollary 12) The idea is to project $\begin{bmatrix} A \\ \sqrt{\varepsilon} I_m \end{bmatrix}$ to a lower-dimensional space in a way that the values for submatrix determinants are preserved up to a small multiplicative factor. Then we perform volume sampling. We project columns of $\begin{bmatrix} A \\ \sqrt{\varepsilon} I_m \end{bmatrix}$, which is in \mathbb{R}^{m+n} , to vectors in \mathbb{R}^d where $d = \mathcal{O}\left(\frac{k^2 \log m}{\delta_2^2}\right)$ so as to achieve a $(1 + \delta_2)$ approximation by Theorem 13. Let G be a $d \times (m + n)$ -dimensional i.i.d. Gaussian random matrix, then we have

$$G \begin{bmatrix} A \\ \sqrt{\varepsilon} I \end{bmatrix} = G_A A + \sqrt{\varepsilon} G'_A \quad (\text{C.2})$$

where $G_A \in \mathbb{R}^{d \times n}$ and $G'_A \in \mathbb{R}^{d \times m}$ are two independent Gaussian random matrix. The projected matrix can be computed in $\mathcal{O}(dnm) = \tilde{\mathcal{O}}(k^2 n m n / \delta_2^2)$ time. After that, if we use volume sampling algorithm proposed in [17] the resulting running time would be $\mathcal{O}(kd^3 m) = \tilde{\mathcal{O}}(k^7 m / \delta_2^6)$. Thus the total running time would be $\tilde{\mathcal{O}}\left(\frac{k^2 n m}{\delta_2^2} + \frac{k^7 m}{\delta_2^6}\right)$. \square

Remarks. An interesting observation is that the resulting running time is independent of δ_1 , which means one can set ε arbitrarily small so as to make the approximation in the first step as accurate as possible, without affecting the running time. However, in practice, a very small ε can result in numerical problems. In addition, the dimensionality reduction is only efficient if $d < m + n$.

D Conditional Expectation

Proof. We use A^j denote the matrix $A_{[n] \setminus \{j\}, :}$, namely matrix A with row j deleted. We have

$$\begin{aligned} & \mathbb{E} \left[\|A_S^\dagger\|_F^2 \mid s_1 = i_1, \dots, s_{t-1} = i_{t-1} \right] \\ &= \sum_{(i_t, \dots, i_k) \in [m]^{k-t+1}} \|A_S^\dagger\|_F^2 \vec{P}(s_1 = i_1, \dots, s_k = i_k; A \mid s_1 = i_1, \dots, s_{t-1} = i_{t-1}) \\ &= \sum_{(i_t, \dots, i_k) \in [m]^{k-t+1}} \|A_S^\dagger\|_F^2 \frac{\vec{P}(s_1 = i_1, \dots, s_k = i_k; A)}{\vec{P}(s_1 = i_1, \dots, s_{t-1} = i_{t-1}; A)} \\ &= \frac{\sum_{(i_t, \dots, i_k) \in [m]^{k-t+1} \det(A_{\{i_1, \dots, i_k\}} A_{\{i_1, \dots, i_k\}}^\top) \|A_{\{i_1, \dots, i_k\}}^\dagger\|_F^2}{\sum_{(i_t, \dots, i_k) \in [m]^{k-t+1} \det(A_{\{i_1, \dots, i_k\}} A_{\{i_1, \dots, i_k\}}^\top)} \\ &= \frac{\sum_{j=1}^n \sum_{(i_t, \dots, i_k) \in [m]^{k-t+1} \det(A_{\{i_1, \dots, i_k\}}^j (A_{\{i_1, \dots, i_k\}}^j)^\top)}{\sum_{(i_t, \dots, i_k) \in [m]^{k-t+1} \det(A_{\{i_1, \dots, i_k\}} A_{\{i_1, \dots, i_k\}}^\top)} \end{aligned}$$

While the denominator is the (unnormalized) marginal distribution $P(T \subseteq S \mid S \sim P(S; A))$, the numerator is the summation of (unnormalized) marginal distribution $P(T \subseteq S \mid S \sim P(S; A^j))$ for $j = 1, \dots, n$. By Theorem 2 we can compute this expectation in $\mathcal{O}(nm^3)$ time. \square

Algorithm 2 Derandomized Dual Volume Sampling for Column Subset Selection.

Input: Matrix $A \in \mathbb{R}^{n \times m}$ to sample columns from, $m \leq k \leq n$ the target size

Output: Set S such that $|S| = k$ with the guarantee

$$\|A_S^\dagger\|_F^2 \leq \frac{m-n+1}{k-n+1} \|A^\dagger\|_F^2; \quad \|A_S^\dagger\|_2^2 \leq \frac{n(m-n+1)}{k-n+1} \|A^\dagger\|_2^2$$

Initialize \vec{S} as empty tuple

for $i = 1$ to k **do**

for $j \notin \vec{S}$ **do**

 Compute conditional expectation $E_j = \mathbb{E} \left[\|A_T^\dagger\|_F^2 \mid t_1 = s_1, \dots, t_{i-1} = s_{i-1}, t_i = j \right]$ with Corollary 4.

end for

 Choose $j = \arg \min_{j \notin \vec{S}} E_j$

$\vec{S} = \vec{S} \circ j$

end for

Output \vec{S} as a set S

E Greedy Derandomization

Theorem 14. Algorithm 2 is a derandomization of dual volume sampling that selects a set S of columns satisfying

$$\|A_S^\dagger\|_F^2 \leq \frac{m-n+1}{k-n+1} \|A^\dagger\|_F^2; \quad \|A_S^\dagger\|_2^2 \leq \frac{n(m-n+1)}{k-n+1} \|A^\dagger\|_2^2.$$

Proof. Observe that at each iteration t , we have

$$\begin{aligned} & \mathbb{E}[\|A_T^\dagger\|_F^2 \mid t_1 = s_1, \dots, t_{i-1} = s_{i-1}] \\ &= \sum_{j \notin \vec{S}} \vec{P}(t_i = j \mid t_1 = s_1, \dots, t_{i-1} = s_{i-1}) \mathbb{E}[\|A_T^\dagger\|_F^2 \mid t_1 = s_1, \dots, t_{i-1} = s_{i-1}, t_i = j], \end{aligned}$$

and we choose j such that $\mathbb{E}[\|A_T^\dagger\|_F^2 \mid t_1 = s_1, \dots, t_{i-1} = s_{i-1}, t_i = j]$ is minimized. Since at the beginning we have

$$\mathbb{E}[\|A_T^\dagger\|_F^2] \leq \frac{m-n+1}{k-n+1} \|A^\dagger\|_F^2; \quad T \sim P(T; A),$$

it follows that the conditional expectation satisfies

$$\mathbb{E}[\|A_T^\dagger\|_F^2 \mid t_1 = s_1, \dots, t_{i-1} = s_{i-1}, t_i = j] \leq \frac{m-n+1}{k-n+1} \|A^\dagger\|_F^2.$$

Hence we have

$$\|A_S^\dagger\|_F^2 = \mathbb{E}[\|A_T^\dagger\|_F^2 \mid t_1 = s_1, \dots, t_{k-1} = s_{k-1}, t_k = s_k] \leq \frac{m-n+1}{k-n+1} \|A^\dagger\|_F^2.$$

Further, by using standard bounds relating the operator norm to the Frobenius norm, we obtain

$$\|A_S^\dagger\|_2^2 \leq \|A_S^\dagger\|_F^2 \leq \frac{m-n+1}{k-n+1} \|A^\dagger\|_F^2 \leq \frac{n(m-n+1)}{k-n+1} \|A^\dagger\|_2^2.$$

□

F Initialization

Set $\varepsilon = \min_{|S|=k} \sigma_n^2(A_S) > 0$, whereby

$$\det(A_S A_S^\top + \varepsilon I_n) = \varepsilon^{n-k} \det(A_S^\top A_S + \varepsilon I_k) \propto \text{VolSmpl}(S; [A^\top \ \sqrt{\varepsilon} I_m]^\top).$$

The rhs is a distribution induced by volume sampling. Greedily choosing columns of A one by one gives a $k!$ approximation to the maximum volume submatrix [15]. This results in a set S such that

$$\begin{aligned} \det(A_S A_S^\top) &\geq \frac{1}{2^n} \det(A_S A_S^\top + \varepsilon I_n) = \frac{1}{2^n \varepsilon^{k-n}} \det(A_S^\top A_S + \varepsilon I_k) \\ &\geq \max_{|S|=k} \frac{1}{2^n k! \varepsilon^{k-n}} \det(A_S^\top A_S + \varepsilon I_k) = \max_{|S|=k} \frac{1}{2^n k!} \det(A_S A_S^\top + \varepsilon I_n) \\ &\geq \frac{1}{2^n k! \binom{m}{k}} \sum_{|S|=k} \det(A_S A_S^\top + \varepsilon I_n) \geq \frac{1}{2^n k! \binom{m}{k}} \sum_{|S|=k} \det(A_S A_S^\top). \end{aligned}$$

Thus, $\log P(S; A)^{-1} \geq \log(2^n k! \binom{m}{k}) = \mathcal{O}(k \log m)$. Note that in practice it is hard to set ε to be exactly $\min_{|S|=k} \sigma_n^2(A_S)$, but a small approximate value suffices.

G Experiments

We show full results on CompAct(s), CompAct, Abalone and Bank32NH datasets in Figure 2, 3, 4 and 5 respectively. We also run DVS-*, which is $\frac{1}{*}$ -generalized DVS algorithm. We observe that decreasing β sometimes helps but sometimes not. In Figure 5 we observe that optimization- or greedy-based methods, while taking a huge amount of time to run, perform better than all sampling-based methods, thus for these selection methods, one is not always superior than another.

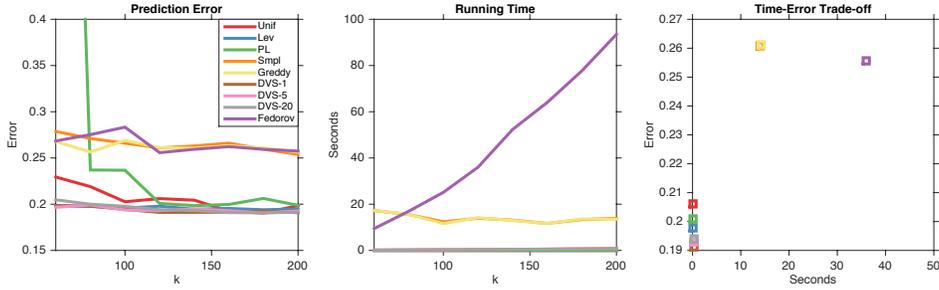


Figure 2: Results on CompAct(s). Note that Unif, Lev, PL and DVS use less than 1 second to finish experiments.

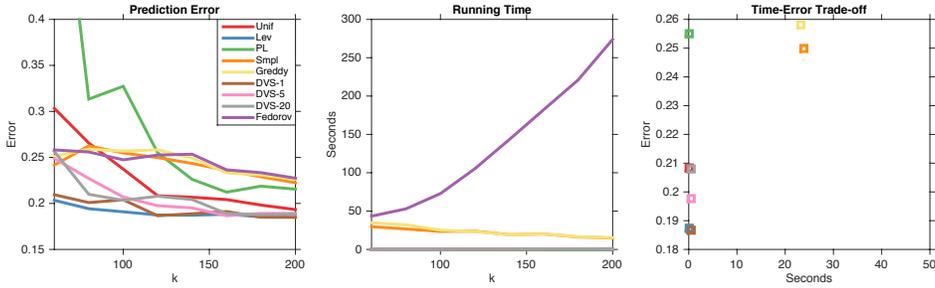


Figure 3: Results on CompAct. Note that Unif, Lev, PL and DVS use less than 1 second to finish experiments.

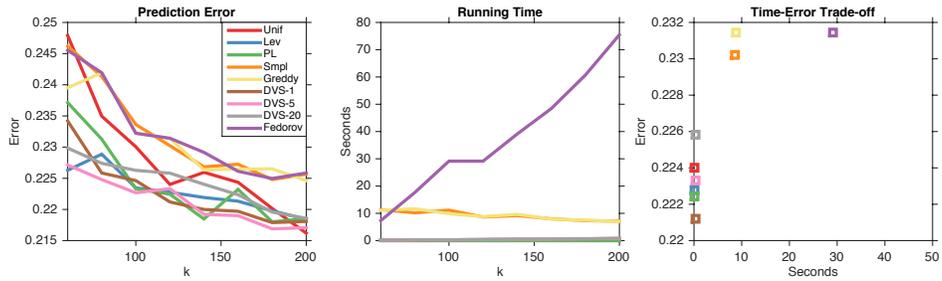


Figure 4: Results on Abalone. Note that Unif, Lev, PL and DVS use less than 1 second to finish experiments.

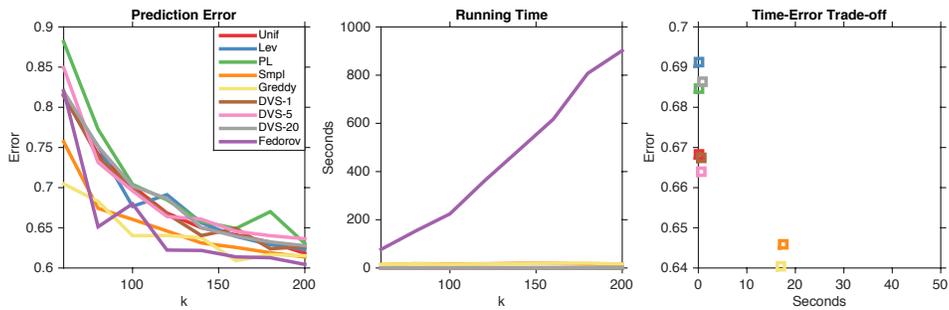


Figure 5: Results on Bank32NH. Note that Unif, Lev, PL and DVS use less than 1 second to finish experiments.