Supplementary Materials

We supplement the proof of *Lemma* 4.1 in Section 4 of the main paper.

Lemma 4.1. *If we can arrange* d *outputs into a* Q*-mode tensor with an equal di*mension in each mode, and $Qd^{\frac{1}{Q}}\leq N$, the time complexity of HOGPR is $\mathcal{O}(N^2d)$ linear to the number of outputs. Such Q always exists when $d \leq e^{\frac{N}{e}}$.

Proof. First, since $d_1 = \ldots = d_Q$ and $d = \prod_{k=1}^Q d_k$, we have each $d_k = d^{\frac{1}{Q}}$. Then we have $\sum_{k=1}^{Q} d_k = Q d^{\frac{1}{Q}} \leq N$ and $Nd(\sum_{k=1}^{Q} d_k + N) \leq 2N^2d$. Therefore, the time complexity is $\mathcal{O}(N^2d)$. Second, if we allow continuous Q, and take the gradient of the function, $f(Q) = Q d^{\frac{1}{Q}}$, we have

$$
\frac{\nabla f(Q)}{\nabla Q} = d^{\frac{1}{Q}} \left(1 - \frac{\log(d)}{Q} \right).
$$

When $Q \leq \log(d)$, the gradient will be non-positive, and the function is monotonically decreasing. The function reaches the minimum at $Q = \log(d)$, and the minimum value is $e \cdot \log d$. Hence as long as $N \ge e \cdot \log d$ — equivalently, $d \le e^{\frac{N}{e}}$, there must exists Q such that $f(Q) \leq N$, namely, $Q d^{\frac{1}{Q}} \leq N$. \Box