

1 We thank the reviewers and the ACs for their insightful comments. Please find our point-to-point responses below.

2 **Reviewer #2:** We find the reviewer’s suggestions very helpful in improving the quality of the manuscript. We will
3 address the various points raised and include this discussion in the updated version of the paper. - Our choice of using
4 the mixed-norm was motivated by the sensing model. Each sensing matrix is the outer product of a Gaussian vector
5 and a standard basis vector. The former has its energy spread across all coordinates whereas the latter is localized.
6 We chose Banach spaces for the domain and range accordingly and we chose the appropriate tensor norms, to build a
7 unifying view on previous relevant results. On the technical front, the measurements obtained under our sensing model
8 (Equation 2) form an embedding of the set $\kappa(\alpha, R)$, resulting in an optimal sample complexity. The proof depends on
9 the entropy number of $\kappa(\alpha, R)$ with respect to the maximum-column norm, which has a favorable dependence on the
10 number of degrees of freedom (Lemma 4). Hence, using the mixed-norm as a characterization of low-rank matrices is
11 critical for our sensing model. - The guarantee on nuclear norm minimization by Recht et al. was based on the restricted
12 isometry property (RIP). However relevant negative results on the RIP of rank-one measurements have been shown
13 [7]. Instead, we compared our results to a more recent approach with the nuclear norm [11] in the manuscript. - While
14 averaging measurements over columns provides a measurement with a full Gaussian matrix, the resulting number of
15 measurements is smaller by a factor of the number of columns. Therefore the sample complexity increases accordingly.
16 - We agree that the usage of the term “decentralized” is not consistent with that in the optimization literature and it might
17 cause confusion among the readers. Therefore we will replace “decentralized sketching” by “distributed sketching”. -
18 In general, tensor-product norms are not given as a function of spectrum of a matrix. One exception is when the domain
19 and range are Hilbert spaces. - With regards to comparison with max-norm regularization, since our choice of the tensor
20 norm is according to the structure of the measurement procedure, such a comparison will help illustrate the importance
21 of model-based design of our convex program. It would also be interesting to see how the method competes with the
22 quasi-norm-based method by Shang et al. along with other nonconvex optimization approaches. We plan to demonstrate
23 these experimental results in an extended journal version where we also plan to present the generalization of the theory
24 to a broader class of tensor norms. - Although the parameter R is not known a priori, it is possible to tune it via the
25 following heuristic: one can start with low values of R , resulting in higher residuals (since the ground truth matrix is
26 not in the set) and increase R until the residual plateaus. - Our proof up to (16) was inspired by the analogous part
27 in [7] but deviates significantly after this. We have derived the concentration bound on the quadratic term in (16) by
28 specializing the suprema of second order chaos processes to our sensing model. More importantly, the entropy estimate
29 to bound the Talagrand γ_2 -functional is new and has been derived based on our own extension of Maurey’s empirical
30 lemma [reference 7, supplementary material] from ℓ_1^n to a set of Banach spaces. - We found that Bruer’s PhD thesis is
31 highly relevant and explored many inspiring algorithms and experiments. We will add a discussion comparing this
32 thesis to our work in the updated version of our paper. - Our notation for the injective and projective tensor norms has
33 been borrowed from [21].

34 **Reviewer #3:** Thank you for the detailed comments on notations and typos. Although some notation was adapted using
35 conventions in the literature, we will further clarify these in the context of our paper for better readability. The inner
36 product in eqn (2) is given as $\langle \mathbf{A}, \mathbf{B} \rangle = \text{trace}(\mathbf{B}^\top \mathbf{A})$. The norm with subscript $*$ denotes the nuclear norm, that is, the
37 sum of all singular values, and coincides with the trace of the matrix when it is positive semidefinite. The norm with
38 subscript ∞ denotes the ℓ_∞ -norm, that is, the maximum absolute entry. We will also make the following edits as per
39 the reviewer’s suggestions: The mixed-norm is defined as the minimum over all possible factorizations of the matrix \mathbf{X} ,
40 the product of the Frobenius norm of the left factor and the maximum column norm of the right factor and in Eqn (4),
41 \mathbf{U} and \mathbf{V} can have any arbitrary matching dimensions; Line (48) should say ‘Assume’; Eqn (3) considers the maximum
42 over the indices $j = 1, \dots, d_2$; The right-hand side of eqn (9) should be $\sup_{\mathbf{u} \in \mathbb{R}^{d_2}, \|\mathbf{u}\|_p = 1} \|\mathbf{X}\mathbf{u}\|_q$. The reviewer also
43 suggested to consider the extension to subgaussian case. - We have verified that our theoretical result remains valid
44 when the non-zero entries of the sensing matrices are drawn from any symmetric subgaussian distribution. - As for
45 the entropy estimate in Lemma 2, we did not include the full proof to the supplementary material because we plan to
46 present the result and its generalization to other pairs of tensor norms in a separate journal submission. We have hence
47 included only a sketch of the proof.

48 **Reviewer #4:** We appreciate the reviewer for many constructive suggestions. We aim to conduct experiments on
49 large-scale datasets from various real-world applications including hyperspectral imaging (AVIRIS dataset), fMRI
50 (www.humanconnectome.org), neural recordings, and the MovieLens dataset. Data in these domains have high dimen-
51 sions owing to the measurement resolution, but it is common for them to have low dimensional structure. - As the
52 reviewer suggested, extending our algorithm/analysis to handle outliers could be interesting for various applications.
53 For example, in genomics and video data, outliers are frequently observed and add serious artifacts to the analysis.
54 Additionally we will further extend our findings to a broader class of tensor-norm models with applications including
55 those studied in Bruer’s thesis (suggested by Reviewer #2). - In order to compare our methods against max-norm and
56 others suggested by reviewer #2 and in order to experiment on real datasets, we need to study further the computational
57 aspects of our algorithm. In particular, we plan to focus on how to tune the parameters (α, R) , how to parallelize the
58 computation and also explore different techniques to choose the step-size in the update steps.