

1 We thank the area chair and the four reviewers for their careful reading and helpful comments. We will begin with some  
2 general clarifications and then follow with specific response line by line.

3 **Our Contributions** For the non-convex problem of matrix sensing, we define a function  $\delta_{\text{soc}}(X)$  that gives a *precise*  
4 threshold on the number of samples need to prevent  $X$  from becoming a spurious local minima. Although  $\delta_{\text{soc}}$  is  
5 difficult to compute exactly, we obtain a *closed-form*, sharp lower bound using convex optimization. As a result, we are  
6 able to characterize the *tradeoff* between the quality of the initial point and the sample complexity.

7 **Comparison with previous results on local convergence:** Various previous works have shown that linear convergence  
8 occurs around a small, fixed neighborhood of the global min (see Bhojanapalli et al., Tu et al., etc). The proof techniques  
9 are similar: restricted local convexity holds when the sample size is sufficiently large. However, these proof techniques  
10 are incapable of charactering how the optimization landscape changes as sample complexity increases. Our work paints  
11 the full picture: the problem becomes more ‘non-convex’ (requiring more samples to eliminate spurious local min)  
12 as we get further and further away from the global min. Once outside  $\mathcal{B}_\varepsilon$ , it becomes *necessary* to rely on the global  
13 guarantees of Bhojanapalli et al. In contrast, previous work on local convergence only show convexity in a small  
14 neighborhood, and tells us nothing about the landscape outside that small neighborhood.

15 **How to find an initial point:** As reviewer 1 points out, the main concern of our paper is understanding how the  
16 landscape changes with sample complexity. Therefore, we chose to view the initial point as a part of the *problem*  
17 *structure*. Nevertheless, there is a substantial body of previous work (e.g. Bhojopanalli et al., Tu et al., Candes et al.)  
18 that separately studies the problem of finding a good initialization. One possible difficulty, as reviewer 4 notes, is that  
19 some of these methods, such as spectral initialization, already require a large sample size. *But we emphasize that this*  
20 *is not the only way to get an initial point*. For example, matrix sensing arises in the electric grid application under  
21 the name “state estimation”. Here, the ground truth corresponds to a physical quantity of interest. Domain-specific  
22 heuristics that depend on physical and engineering intuition are able to deliver high quality initial points that are then  
23 further refined via non-convex optimization.

24 **Response to reviewer 1:** We thank the reviewer for the nice summary of our paper. We will move the related works  
25 section towards the end of the paper. Regarding the second question in section 3, we note that GD will always stay in  
26 the  $\varepsilon$ -ball when the sample size is large (but still on the order of  $O(nr)$ ). In this case the inner product between  $\nabla f(X)$   
27 and  $\nabla \|XX^T - ZZ^T\|_F^2$  is always positive. When the sample size is smaller, we can rely on problem structures to  
28 prevent the algorithm from leaving the neighborhood. For instance, with any descent algorithm, we are guaranteed to  
29 stay in the region if we initialize within a smaller interior (See [23]).

30 **Response to reviewer 2:** We thank the reviewer for the positive feedback. We agree that the title of the paper is indeed  
31 too general and we will change it to *How Many Samples is a Good Initial Point Worth in Low-Rank Matrix Recovery?*

32 **Response to reviewer 3:** We thank the reviewer for very detailed comments. (1) We agree that more motivation should  
33 be provided for the matrix sensing problem. We have added a brief section in the intro that discusses the application  
34 of matrix sensing in problems like quantum state tomography, metric learning, and electric grids. We also clarified  
35 our assumptions: the measurement matrices  $A_1, \dots, A_n$  are fixed, and can be from *any* RIP ensemble. (2) Regarding  
36 the tightness of our lower bound: the plot in figure 1 shows the rank-1 case, where the bound has been shown to  
37 be tight for all  $\varepsilon$  (See [23]). In the high-rank case,  $\delta_{\text{foc}}$  is very close to 1 when  $\varepsilon$  is small, as indicated by Theorem  
38 5. Since  $\delta_{\text{foc}} \leq \delta_{\text{soc}} < 1$ , the gap between  $\delta_{\text{foc}}$  and  $\delta_{\text{soc}}$  is small. When  $\varepsilon$  becomes large, we switch to the *global*  
39 lower bound  $\delta_{\text{soc}}(\mathbb{R}^{n \times r}) = 1/5$ , which is again exactly tight. (3) Arguably, matrix sensing is one of the handful  
40 non-convex problems that admits rigorous theoretical analysis, and our work provides deeper understanding of how  
41 non-convexity can be overcome with more training samples. We believe this is an important step towards understanding  
42 the relationship between sample complexity and the optimization landscape in deeper models. (4) Notice that when the  
43 number of measurements is below the threshold defined by  $\delta_{\text{soc}}$ , our results guarantee that there *exists* some choice  
44 of the measurement ensemble  $\mathcal{A}$  such that the problem will have a spurious local minima. However, sampling from  
45 sub-Gaussians distributions in general does not find these adversarial cases. This is indeed a subtle point, and we have  
46 added a brief discussion in the numerical results section.

47 **Response to reviewer 4:** We thank the reviewer for the helpful comments. For the concerns raised in section 3, please  
48 refer to our discussion at the beginning. We emphasize that our main contribution is *not* improved RIP-conditions.  
49 Rather, it is a new proof technique that establishes a *tradeoff* between sample complexity and the quality of the initial  
50 point. This is something that previous methods based on local convexity are incapable of characterizing, since their  
51 analysis depends on a *fixed* neighborhood. Note that lemma 4.2 in [1] only bounds the distance in the *subspace* spanned  
52 by the column of  $U$ , and the error along the orthogonal direction can still be large. Therefore, this lemma can’t actually  
53 eliminate spurious critical points, even when  $\delta$  is arbitrarily small. In contrast, our analysis finds the precise number of  
54 samples to prevent *any* point from becoming a spurious critical point, allowing us to describe how the optimization  
55 landscape ‘evolves’ as sample complexity increases.