

2 Low-Rank Approximation

Low-rank approximation tries to find an approximation to a given matrix, where the approximation matrix has a lower rank compared to the original matrix. This is useful for mathematical modeling and data compression. Mathematically, given a matrix M , we try to find \hat{M} in the following optimization problem,

$$\underset{\hat{M}}{\operatorname{argmin}} \|M - \hat{M}\|_F \quad \text{subject to} \quad \operatorname{rank}(\hat{M}) \leq k \quad (1)$$

where $\|A\|_F = \sqrt{\sum_i \sum_j a_{ij}^2}$ is the Frobenius norm, i.e., the sum of squares of all entries in the matrix, followed by a square root.

This problem can be solved using Singular Value Decomposition (SVD). Specifically, let $M = U\Sigma V^T$, where $\Sigma = \operatorname{diag}(\sigma_1, \dots, \sigma_n)$. Then a rank- k approximation of M can be written as $\hat{M} = U\hat{\Sigma}V^T$, where $\hat{\Sigma} = \operatorname{diag}(\sigma_1, \dots, \sigma_k, 0, \dots, 0)$. In this problem, we aim to perform this approximation method on gray-scale images, which can be thought of as a 2D matrix.

- (a) Using the image `low-rank_data/face.jpg`, perform a rank-5, rank-20, and rank-100 approximation on the image. Show both the original image as well as the low-rank images you obtain in your report.
- (b) Now perform the same rank-5, rank-20, and rank-100 approximation on `low-rank_data/sky.jpg`. Show both the original image as well as the low-rank images you obtain in your report.
- (c) In one plot, plot the Mean Squared Error (MSE) between the rank- k approximation and the original image for both `low-rank_data/face.jpg` and `low-rank_data/sky.jpg`, for k ranging from 1 to 100. Be sure to label each curve in the plot. The MSE between two images $I, J \in \mathbb{R}^{m \times n}$ is

$$\operatorname{MSE}(I, J) = \sum_{i,j} (I_{i,j} - J_{i,j})^2. \quad (2)$$

Low Rank Approximation Low Rank Approximation

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Zhang, Jin Chen, Min Wu**



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In a fast-paced world fueled by information and interconnectivity, the spellbinding force of linguistics has acquired newfound prominence. Its capacity to evoke emotions, stimulate contemplation, and stimulate metamorphosis is really astonishing. Within the pages of "**Low Rank Approximation Low Rank Approximation**," an enthralling opus penned by a very acclaimed wordsmith, readers attempt an immersive expedition to unravel the intricate significance of language and its indelible imprint on our lives. Throughout this assessment, we shall delve to the book is central motifs, appraise its distinctive narrative style, and gauge its overarching influence on the minds of its readers.

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