# 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,

$$\underset{\hat{M}}{\operatorname{argmin}} \|M - \hat{M}\|_{F} \quad \text{subject to} \quad \operatorname{rank}(\hat{M}) \leq k$$
 (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  $\Sigma = \text{diag}(\sigma_{1}, ..., \sigma_{n})$ . Then a rank-k approximation of M can be written as  $\hat{M} = U\hat{\Sigma}V^{T}$ , where  $\hat{\Sigma} = \text{diag}(\sigma_{1}, ..., \sigma_{k}, 0, ..., 0)$ . 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 ∈ R<sup>w×h</sup> is

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

# **Low Rank Approximation Low Rank Approximation**

**Brendan G. Carr** 

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# **Table of Contents Low Rank Approximation Low Rank Approximation**

- 1. Understanding the eBook Low Rank Approximation Low Rank Approximation
  - The Rise of Digital Reading Low Rank Approximation Low Rank Approximation
  - Advantages of eBooks Over Traditional Books
- 2. Identifying Low Rank Approximation Low Rank Approximation
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
- 3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Low Rank Approximation Low Rank Approximation
  - User-Friendly Interface
- 4. Exploring eBook Recommendations from Low Rank Approximation Low Rank Approximation
  - Personalized Recommendations
  - Low Rank Approximation Low Rank Approximation User Reviews and Ratings
  - Low Rank Approximation Low Rank Approximation and Bestseller Lists

- 5. Accessing Low Rank Approximation Low Rank Approximation Free and Paid eBooks
  - Low Rank Approximation Low Rank Approximation Public Domain eBooks
  - Low Rank Approximation Low Rank Approximation eBook Subscription Services
  - Low Rank Approximation Low Rank Approximation Budget-Friendly Options
- 6. Navigating Low Rank Approximation Low Rank Approximation eBook Formats
  - o ePub, PDF, MOBI, and More
  - Low Rank Approximation Low Rank Approximation Compatibility with Devices
  - Low Rank Approximation Low Rank Approximation Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Low Rank Approximation Low Rank Approximation
  - Highlighting and Note-Taking Low Rank Approximation Low Rank Approximation
  - Interactive Elements Low Rank Approximation Low Rank Approximation
- 8. Staying Engaged with Low Rank Approximation Low Rank Approximation
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Low Rank Approximation Low Rank Approximation
- 9. Balancing eBooks and Physical Books Low Rank Approximation Low Rank Approximation
  - ∘ Benefits of a Digital Library
  - Creating a Diverse Reading Collection Low Rank Approximation Low Rank Approximation
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Low Rank Approximation Low Rank Approximation
  - Setting Reading Goals Low Rank Approximation Low Rank Approximation
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Low Rank Approximation Low Rank Approximation
  - Fact-Checking eBook Content of Low Rank Approximation Low Rank Approximation
  - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks
- 14. Embracing eBook Trends
  - Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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