

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

Hironori Kasahara, Keiji Kimura



Low Rank Approximation Low Rank Approximation:

Embracing the Track of Appearance: An Emotional Symphony within **Low Rank Approximation Low Rank Approximation**

In a global taken by screens and the ceaseless chatter of instantaneous transmission, the melodic splendor and psychological symphony produced by the published term often disappear in to the back ground, eclipsed by the persistent sound and disturbances that permeate our lives. However, situated within the pages of **Low Rank Approximation Low Rank Approximation** an enchanting literary value full of fresh feelings, lies an immersive symphony waiting to be embraced. Crafted by a wonderful composer of language, that captivating masterpiece conducts viewers on a mental journey, skillfully unraveling the concealed songs and profound impact resonating within each cautiously constructed phrase. Within the depths with this poignant review, we can discover the book is central harmonies, analyze their enthralling writing fashion, and surrender ourselves to the profound resonance that echoes in the depths of readers souls.

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