

1116-90-2967

Xin Li* (xin.li@ucf.edu). *On an alternating direction method for solving a weighted low-rank approximation problem.* Preliminary report.

For a given matrix, we study a version of its low rank approximation under a weighted Frobenius norm. It is known that, due to the presence of the weight, there is no closed form formula for the solution to this problem in general. In this talk, I will discuss an algorithm based on the alternating direction method (ADM) and present some recent results on its convergence. (Received September 23, 2015)