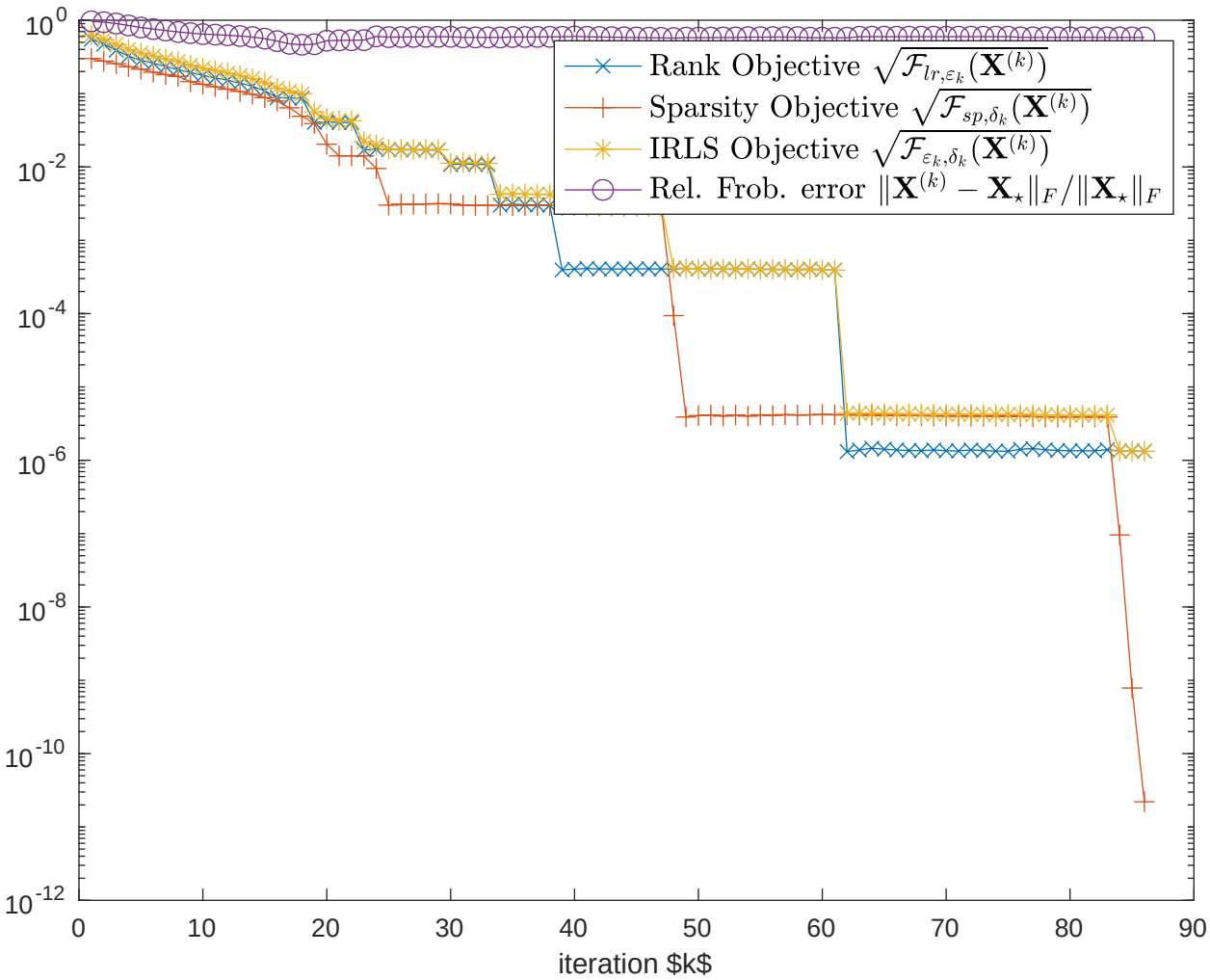
Rank Objective $\sqrt{\mathcal{F}_{lr,\varepsilon_k}(\mathbf{X}^{(k)})}$
Sparsity Objective $\sqrt{\mathcal{F}_{sp,\delta_k}(\mathbf{X}^{(k)})}$
IRLS Objective $\sqrt{\mathcal{F}_{\varepsilon_k,\delta_k}(\mathbf{X}^{(k)})}$
Rel. Frob. error $\|\mathbf{X}^{(k)} - \mathbf{X}_\star\|_F / \|\mathbf{X}_\star\|_F$
10^{0}
10^{-2}
10^{-4}
10^{-6}
10^{-8}
10^{-10}
10^{-12}
0
10
20
30
40
50
60
70
80
90
iteration k