MovieLens, n = 1500, m = 1500 (Max Relative Errors)

Legend:
- $||(u^{\mathrm{PS}} - u^*)/u^*||_\infty$
- $||(\beta^t - \beta^*)/\beta^*||_\infty$
- $||(\bar{u}^t - u^*)/u^*||_\infty$