Package ‘ROptSpace’

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Type Package

Title Matrix Reconstruction from a Few Entries

Version 0.2.3

Description Matrix reconstruction, also known as matrix completion, is the task of inferring missing entries of a partially observed matrix. This package provides a method called OptSpace, which was proposed by Keshavan, R.H., Oh, S., and Montanari, A. (2009) <doi:10.1109/ISIT.2009.5205567> for a case under low-rank assumption.

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LinkingTo Rcpp, RcppArmadillo

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**OptSpace**

**OptSpace : an algorithm for matrix reconstruction from a partially revealed set**

**Description**

Let’s assume an ideal matrix $M$ with $(m \times n)$ entries with rank $r$ and we are given a partially observed matrix $M_E$ which contains many missing entries. Matrix reconstruction - or completion - is the task of filling in such entries. OptSpace is an efficient algorithm that reconstructs $M$ from $|E| = O(rn)$ observed elements with relative root mean square error (RMSE)

$$RMSE \leq C(\alpha)\sqrt{nr/|E|}$$

**Usage**

```
OptSpace(A, ropt = NA, niter = 50, tol = 1e-06, showprogress = TRUE)
```

**Arguments**

- **A** an $(n \times m)$ matrix whose missing entries should be flagged as NA.
- **ropt** NA to guess the rank, or a positive integer as a pre-defined rank.
- **niter** maximum number of iterations allowed.
- **tol** stopping criterion for reconstruction in Frobenius norm.
- **showprogress** a logical value; TRUE to show progress, FALSE otherwise.

**Value**

a named list containing

- **X** an $(n \times r)$ matrix as left singular vectors.
- **S** an $(r \times r)$ matrix as singular values.
- **Y** an $(m \times r)$ matrix as right singular vectors.
- **dist** a vector containing reconstruction errors at each successive iteration.

**References**


**Examples**

```r
## Parameter Settings
n = 1000;
m = 100;
r = 3;
tolerance = 1e-7
```
eps = 10*r*log10(n)

## Generate a matrix with given data
U = matrix(rnorm(n*r),nrow=n)
V = matrix(rnorm(m*r),nrow=m)
Sig = diag(r)
M0 = U%*%Sig%*%t(V)

## Set some entries to be NA with probability eps/sqrt(m*n)
E = 1 - ceiling(matrix(rnorm(n*m),nrow=n) - eps/sqrt(m*n))
M_E = M0
M_E[(E==0)] = NA

## Create a noisy version
noiselevel = 0.1
M_E_noise = M_E + matrix(rnorm(n*m),nrow=n)*noiselevel

## Use OptSpace for reconstruction
res1 = OptSpace(M_E,tol=tolerance)
res2 = OptSpace(M_E_noise,tol=tolerance)

## Compute errors for both cases using Frobenius norm
err_clean = norm(res1$X%*%res1$S%*%t(res1$Y)-M0,"F")/sqrt(m*n)
err_noise = norm(res2$X%*%res2$S%*%t(res2$Y)-M0,"F")/sqrt(m*n)

## print out the results
m1 = sprintf('RMSE without noise : %e',err_clean)
print(m1)
m2 = sprintf('RMSE with noise of %.2f : %e',noiselevel,err_noise)
print(m2)
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