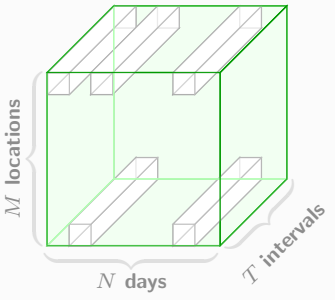
Incomplete tensor



Tensor $\mathcal{Y} \in \mathbb{R}^{M \times N \times T}$

$\Rightarrow$

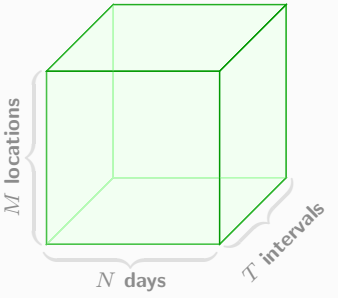
Model

Initialize $\mathcal{P}_\Omega(\mathcal{M}_k^1) = \mathcal{P}_\Omega(\mathcal{Y})$, $\mathcal{T}^1 = \mathbf{0}$, $l = 0$, and set $\boldsymbol{\alpha}, \rho, \theta$.

while *not converged* **do**
- $\rho = \min\{1.05 \times \rho, \rho_{\max}\}$
- **for** $k = 1$ **to** 3 **do**
  - Update $\mathcal{X}_k^{l+1}$;
- Update $\mathcal{M}^{l+1}$;
- Update $\mathcal{T}^{l+1}$;
- $l := l + 1$;

$\Rightarrow$

Recovered tensor



Tensor $\hat{\mathcal{Y}} = \sum_{k=1}^{3} \alpha_k \mathcal{X}_k^{L+1}$