

1.

$$B \in \mathbb{R}^{m \times N}$$

$$B = [b_1 | b_2 | \dots | b_N]_{m \times N}$$

$$C = \begin{bmatrix} c_1^T \\ c_2^T \\ \vdots \\ c_N^T \end{bmatrix}_{N \times n}$$

According to the section 6.4

$$(i) P_j = \frac{\|b_j\|^2 + \|c_j^T\|^2}{\|B\|_F^2 + \|C\|_F^2}$$

$$(i) \|\hat{A}\| \leq \max_j \|P_j^{-1} b_j c_j^T\| = \max_j \frac{\|b_j\| \|c_j^T\|}{P_j}$$

$$\|\hat{A}\| \leq \frac{\|B\|_F^2 + \|C\|_F^2}{\|b_j\|^2 + \|c_j^T\|^2} \max_j \|b_j\| \|c_j^T\|$$

$$\leq \|B\|_F^2 + \|C\|_F^2 \max_j \frac{\|b_j\| \|c_j^T\|}{\|b_j\|^2 + \|c_j^T\|^2}$$

$$\leq \frac{1}{2} (\|B\|_F^2 + \|C\|_F^2)$$

$$\mathbb{E}(\hat{A} \hat{A}^*) = \sum_{j=1}^N \frac{1}{P_j} \cdot (b_j c_j^T) (b_j c_j^T)^* P_j$$

$$= (\|B\|_F^2 + \|C\|_F^2) \cdot \sum \frac{\|c_j^T\|^2}{\|b_j\|^2 + \|c_j\|^2} \cdot b_j b_j^*$$

$$\preceq (\|B\|_F^2 + \|C\|_F^2) B B^*$$

$$\mathbb{E}(\hat{A}^* \hat{A}) = \sum_{j=1}^N \frac{1}{P_j} \cdot (b_j c_j^T)^* (b_j c_j^T) P_j$$

$$= (\|B\|_F^2 + \|C\|_F^2) \cdot \sum \frac{\|b_j\|^2}{\|b_j\|^2 + \|c_j\|^2} c_j^* c_j$$

$$\preceq (\|B\|_F^2 + \|C\|_F^2) C^* C$$

$$m_2(\hat{A}) = \max \{ \|B C A A^*\|, \|B C A^* A\| \}$$

$$\leq (\|B\|_F^2 + \|C\|_F^2) \max \{ \|B B^*\|, \|C^* C\| \}$$

$$= (\|B\|_F^2 + \|C\|_F^2) \max \{ \|B\|^2, \|C\|^2 \}$$

$$\mathbb{E} \| \hat{A}_r - A \| \leq \sqrt{\frac{2 m_2(\hat{A}) \log(d_1 + d_2)}{n}} + \frac{2 L \log(d_1 + d_2)}{3 n}$$

$$= \sqrt{\frac{2 (\|B\|_F^2 + \|C\|_F^2) \max \{ \|B\|^2, \|C\|^2 \} \log(m+n)}{n}} + \frac{2 (\|B\|_F^2 + \|C\|_F^2) \log(m+n)}{3 n}$$

Suppose $\|B\|_F^2 + \|C\|_F^2 = k$

$$\frac{\mathbb{E} \|\hat{A}_r - A\|}{\|B\| \|C\|} \leq \sqrt{\frac{2k \max\{\frac{1}{\|C\|_F^2}, \frac{1}{\|B\|_F^2}\} \log(m, n)}{r}} + \frac{k \log(m, n)}{3r \|B\| \|C\|}$$

(iii')

$$\frac{\mathbb{E} \|\hat{A}_r - A\|}{\|B\| \|C\|} \leq \epsilon$$

$$\Rightarrow \sqrt{\frac{2k \max\{\frac{1}{\|C\|_F^2}, \frac{1}{\|B\|_F^2}\} \log(m, n)}{r}} + \frac{k \log(m, n)}{3r \|B\| \|C\|} \leq \epsilon$$

Owing to B.C is known So everything is constant except for \hat{A}

Suppose $0 = 2k \max\{\frac{1}{\|C\|_F^2}, \frac{1}{\|B\|_F^2}\} \log(m, n)$

$$P = \frac{k \log(m, n)}{3 \|B\| \|C\|}$$

the equation $\sqrt{\frac{0}{r}} + \frac{P}{r} \leq \epsilon$

$$\text{s.t. } 0 \geq 0 \quad P \geq 0 \quad Q \geq 0$$

So According to the solver.

$$r \geq \frac{E^L \sqrt{\frac{0.44EP \epsilon 0}{E^4}} + 2EP + 0}{2E^L}$$

$$\text{s.t. } 0 \geq 2k \max\left\{\frac{1}{\|A\|_F}, \frac{1}{\|B\|_F}\right\} \log(m+n)$$

$$P = \frac{k \log(m+n)}{3\|A\|_F \|B\|_F}$$

(iv) According to the article

$$O \left(\frac{E^L \sqrt{\frac{0.44EP \epsilon 0}{E^4}} + 2EP + 0}{2E^L} \cdot m n \right) \text{ arithmetic operations.}$$