Table of Contents

addpath for PQN working

```
cd ../../../functions;
addpath(genpath(pwd))
cd ../experiments/help_spgl1/modifying/task10strictvssparse
```

sample matrix

```
m = 120; n = 512; k = 20; % m rows, n cols, k nonzeros.
A = randn(m,n); %[Q,R] = qr(A',0); A = Q';

opts.decTol = 1e-3;
opts.optTol = 1e-4;
opts.iterations = 100;
opts.nPrevVals = 1; % opt out the nonmonotone line search
%
% save temp A m n k opts
% clear;
% load temp
```

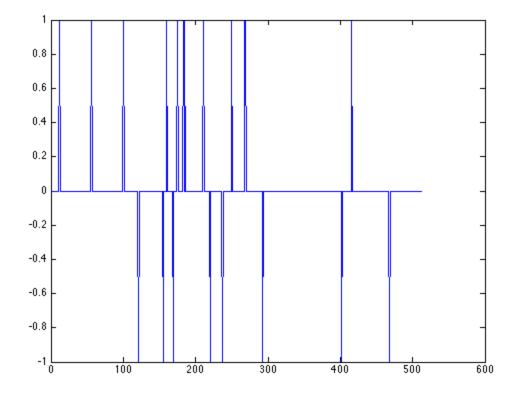
problem setting

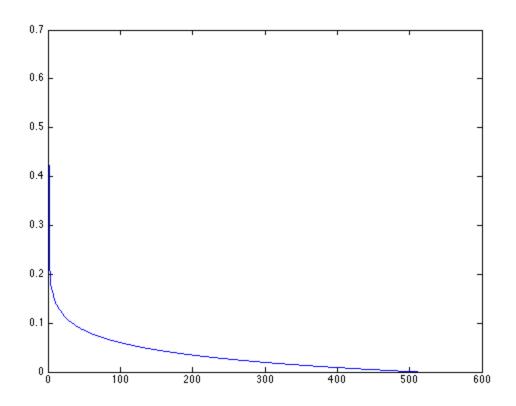
strict problem setting

```
p = randperm(n); x0 = zeros(n,1); x0(p(1:k)) = sign(randn(k,1));
h = figure; title('sparse signal')
plot(x0);
saveas(h,'sparse signal');
b0 = A*x0;

% compressible problem setting
nn = linspace(0,1,n);
x0_compress = exp(-nn.^.1);
x0_compress = x0_compress - min(x0_compress);
h = figure; title('compress signal')
```

```
plot(x0_compress)
saveas(h,'compress signal')
x0_compress = x0_compress(:);
b_compress = A*x0_compress + 0.005 * randn(m,1);
```

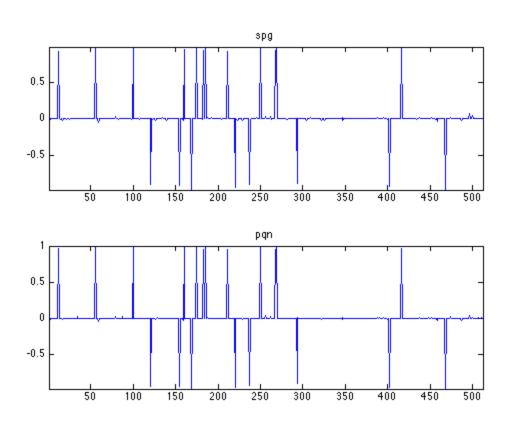


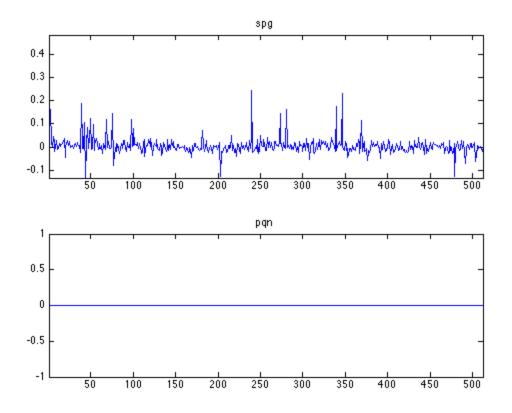


reconstruct

```
tau = norm(x0,1);
% sparse
opts.fid = fopen('sparse_spg2.txt','w');
[x_spg1,r_spg1,g_spg1,info_spg1] = spg11(A, b0, tau, [], zeros(size(A,2),1), opts)
opts.fid = fopen('sparse_pqn2.txt','w');
opts.optTol = info_spg1.rNorm;
[x_sparse,r_sparse,g_sparse,info_sparse] = pqnll_2(A, b0, tau,[], zeros(size(A,2),
h = figure;title('sparse resconstruct2');
subplot(2,1,1);plot(x_spg1);title('spg');axis('tight')
subplot(2,1,2);plot(x_sparse);title('pqn');axis('tight')
saveas(h,'sparse resconstruct')
% compress
tau = norm(x0_compress,1);
opts.fid = fopen('compress_spg2.txt','w');
[x_spg2,r_spg2,g_spg2,info_spg2] = spg11(A, b_compress, tau,[], zeros(size(A,2),1)
opts.fid = fopen('compress_pqn2.txt','w');
opts.optTol = info spq2.rNorm;
[x_compress,r_compress,g_compress,info_compress] = pqnll_2(A, b_compress, tau, [],
h = figure; title('compress resconstruct2');
subplot(2,1,1);plot(x_spg2);title('spg');axis('tight')
```

```
subplot(2,1,2);plot(x_compress);title('pqn');axis('tight')
saveas(h,'compress resconstruct')
```





show result

```
info_sparse
info_spg1
info compress
info_spg2
h = figure:title('strict sparse Solution paths2')
plot(info_sparse.xNorm1,info_sparse.rNorm2,info_spg1.xNorm1,info_spg1.rNorm2);hold
scatter(info_sparse.xNorm1,info_sparse.rNorm2);
scatter(info_spg1.xNorm1,info_spg1.rNorm2);hold off
legend('pqn','spg')
axis tight
saveas(h,'strict sparse Solution paths')
h = figure;title('compress signal Solution paths2')
plot(info_compress.xNorm1,info_compress.rNorm2,info_spg2.xNorm1,info_spg2.rNorm2);
scatter(info_compress.xNorm1,info_compress.rNorm2);
scatter(info_spg2.xNorm1,info_spg2.rNorm2);hold off
legend('pqn','spg')
axis tight
saveas(h,'compress signal Solution paths')
```

info_sparse =

tau: 20 rNorm: 0.4245 rGap: 8.8963 gNorm: 1.1222 stat: 4 iter: 36 nProdA: 40 nProdAt: 40 nNewton: 0 timeProject: 2.6900 timeMatProd: 0.0341 itnLSQR: 0 options: [1x1 struct] timeTotal: 2.3253 Projects: 1900 xNorm1: [36x1 double] rNorm2: [36x1 double] lambda: [36x1 double] info_spg1 = tau: 20 rNorm: 0.4616 rGap: 10.5202 gNorm: 1.3438 stat: 5 iter: 100 nProdA: 153 nProdAt: 101 nNewton: 0 timeProject: 0.0974 timeMatProd: 0.1273 itnLSQR: 0 options: [1x1 struct] timeTotal: 0.4853 xNorm1: [100x1 double] rNorm2: [100x1 double] lambda: [100x1 double] info_compress = tau: 19.1280 rNorm: 12.7946 rGap: 14.1256 gNorm: 60.4450 stat: 4 iter: 0 nProdA: 1 nProdAt: 1 nNewton: 0 timeProject: 8.8651e-04 timeMatProd: 2.6240e-04

itnLSQR: 0

options: [1x1 struct]

timeTotal: 0.0226

Projects: 2

xNorm1: [0x1 double]
rNorm2: [0x1 double]
lambda: [0x1 double]

 $info_spg2 =$

tau: 19.1280

rNorm: 3.7992

rGap: 39.4984

gNorm: 15.2015

stat: 4

iter: 2

nProdA: 6

nProdAt: 3

nNewton: 0

timeProject: 0.0030

timeMatProd: 9.7178e-04

itnLSQR: 0

options: [1x1 struct]

timeTotal: 0.0291

xNorm1: [2x1 double]
rNorm2: [2x1 double]
lambda: [2x1 double]

