Nonnegative Matrix Factorization

Group 2

Introduction and Motivation

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Nonnegative Matrix Factorization : definition and properties

Definition

TO DO Let $H \in (0,1)$. A fractional Brownian motion (fBm) $(B^H(t))_{t\geq 0}$ of Hurst index H is a continuous and centered Gaussian process with co-variance function

$$\mathbb{E}[B^{(H)}(t)B^{(H)}(s)] = \frac{1}{2}(t^{2H} + s^{2H} - |t-s|^{2H}) \quad (1)$$

Applications

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Algorithms and difficulties

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Links to other problems

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References

Conclusion

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