

计算待分解矩阵

参数矩阵

$$W_v = W_{v,1} W_{v,2} \dots W_{v,G}$$

变换矩阵

$$\begin{matrix} & & S_{v,G} \\ & \ddots & \\ S_{v,2} & & \\ S_{v,1} & & \end{matrix}$$

SVD+低秩近似

$$S_{v,1} W_{v,1} \quad S_{v,2} W_{v,2} \quad \dots \quad S_{v,G} W_{v,G}$$

$$P_v$$

\times

$$Q_{v,1} \quad Q_{v,2} \quad \dots \quad Q_{v,G}$$

$=$

$$P_v Q_{v,1} \quad P_v Q_{v,2} \quad \dots \quad P_v Q_{v,G}$$

低秩重建结果