

Homework (21)

1. Use LADMPSAP to solve a graph construction problem:

$$\min_{\mathbf{Z}, \mathbf{E}} \|\mathbf{Z}\|_* + \lambda \|\mathbf{E}\|_{2,1}, \quad \text{s.t.} \quad \mathbf{D} = \mathbf{D}\mathbf{Z} + \mathbf{E}, \mathbf{Z}^T \mathbf{1} = \mathbf{1}, \mathbf{Z} \geq \mathbf{0}, \quad (1)$$

where $\mathbf{1}$ is an all-one vector. Randomly generate $\mathbf{D} \in \mathbb{R}^{200 \times 300}$. Hand in your code and report.