The implementation code is for the paper "Hung, H., Huang, S. Y., and Eguchi, S. (2022). Robust self-tuning semiparametric PCA for contaminated elliptical distribution." Two demo examples are provided. You can directly run these two examples. However, to make further comparison with the robust PCA by Candes et al. (J. ACM, 2011), you have to

1. download code in [dlaptev](https://github.com/dlaptev)/[**RobustPCA**](https://github.com/dlaptev/RobustPCA)
2. unmask command lines involving robust PCA