

Homework 2





Algorithm

- initialize $X^{(1)} \quad Z^{(1)}$
- repeat
 1. $Y^{(k)} = Z^{(k)} + \delta \times P_{\Omega}(X - Z^k)$
 2. $X^{(k+1)} = Prox_{\frac{h}{M}}(Z^{(k)})$
 3. $Z^{(k+1)} = X^{(k+1)} + \beta \times (X^{(k+1)} - X^{(k)})$
- Until Convergence

$\hat{X} = Prox_{\lambda}(X)$ is singular value thresholding operator of X .