These are the codes for the paper “Recovery of simultaneous low rank and two-way sparse coefficient matrices, a nonconvex approach” available at <https://arxiv.org/abs/1802.06967>.

Codes:

- Data\_generation.m: generate true coefficient matrix

- hard\_thre.m: perform (row) hard thresholding on matrix

- GDT.m: run the GDT (gradient descent with hard thresholding) algorithm

Run “Data\_generation.m” to generate the data and run “GDT.m” to get the estimation.