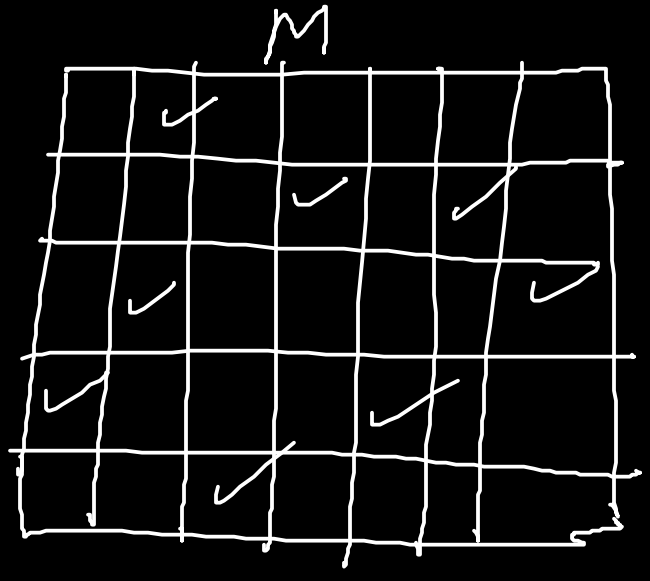
$$y = U\theta$$

$m \times 1$ $\quad$ $m \times m$ $\quad$ $m \times 1$

$$y = U\theta$$

$m \times 1$ $\quad$ $m \times k$ $\quad$ $k \times 1$

$k > m$



If M is low-rank, it can be reconstructed accurately from just a fraction of its entries! And this can be done <u>efficiently</u>!