Unconstrained NMF NMF receives input matrix $V_{(FxN)}$ and number of factors K.

And it outputs non-negative matrices W_{FxK}, H_{KxN}:

$V \approx WH$

Solve:

$\hat{W}, \hat{H} = W \geq 0, H \geq 0 argmind_{\beta}(V|WH)$

Method

1. MU *(Févotte et al., 2009)*:

$H \leftarrow H \odot W^T[V \odot (WH)^{\beta-2}]W^T(WH)^{\beta-1}$

¿¿¿¿$W \leftarrow H \odot W^T[V \odot (WH)^{\beta-2}]W^T(WH)^{\beta-1}$