

Supplementary Materials for “Sparse Reduced-Rank Regression for Simultaneous Rank and Variable Selection via Manifold Optimization”

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S1 Box-plots for simulation results

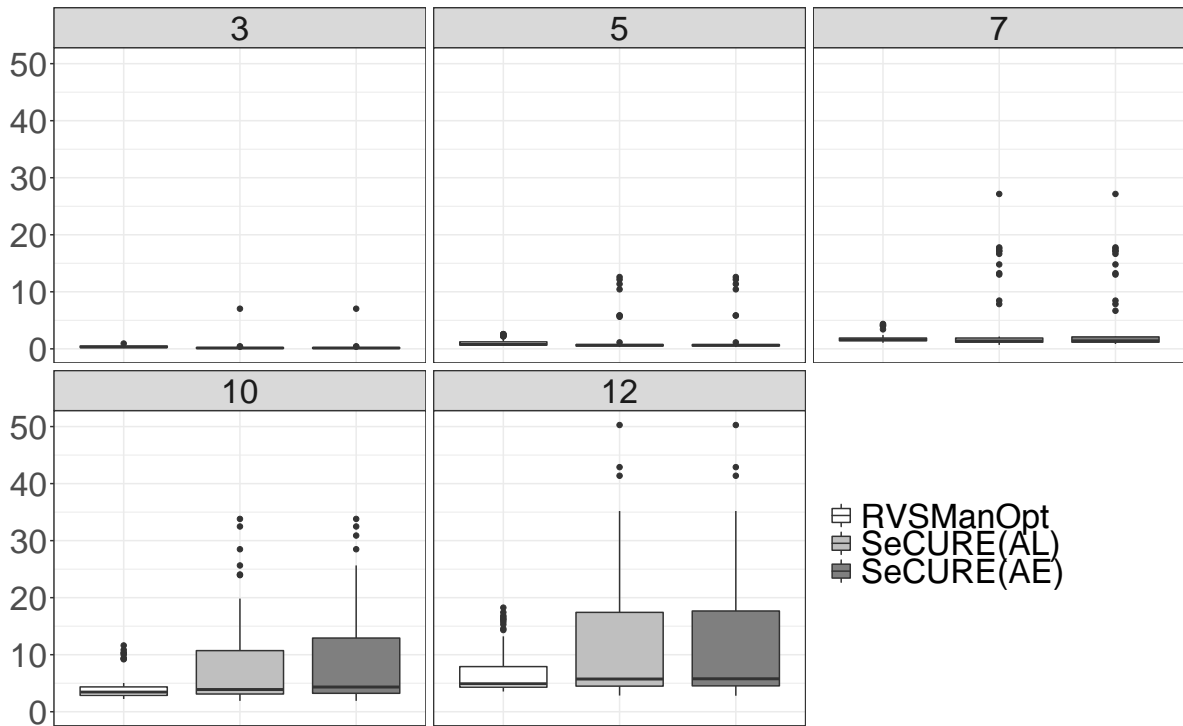


Fig. S1: Box-plots of scaled $Er(\mathbf{XC})$ for each rank r in Case 2.

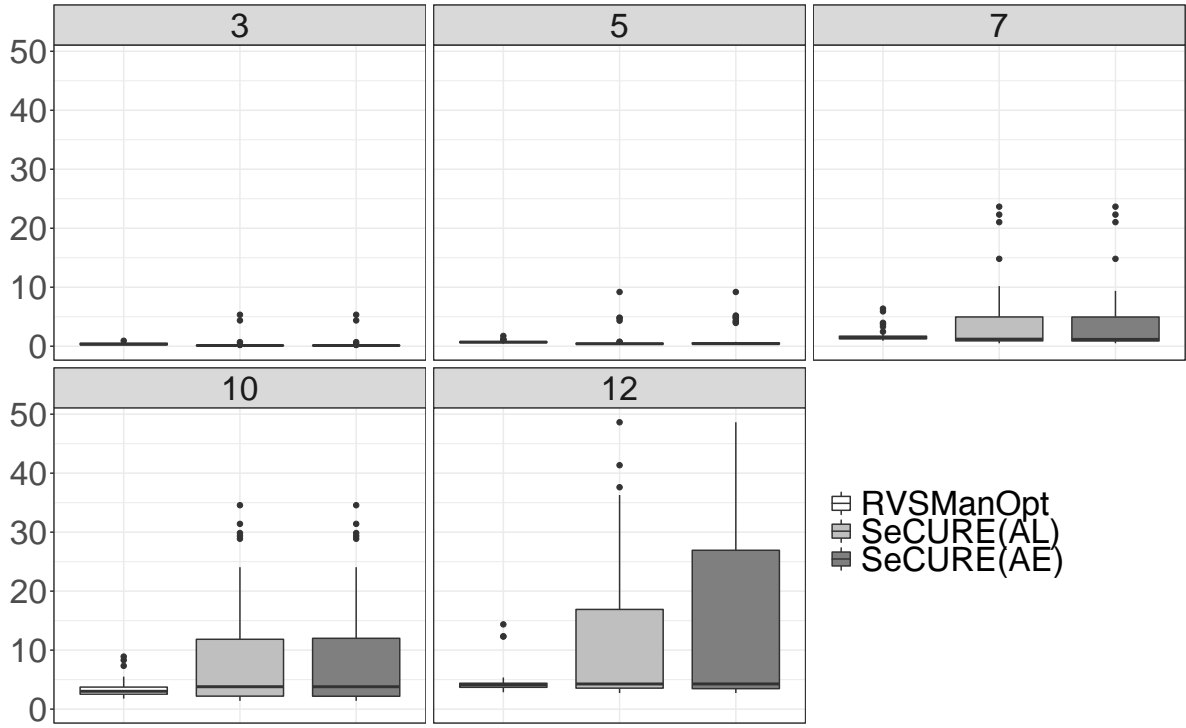


Fig. S2: Box-plots of scaled $\text{Er}(\mathbf{XC})$ for each rank r in Case 3.

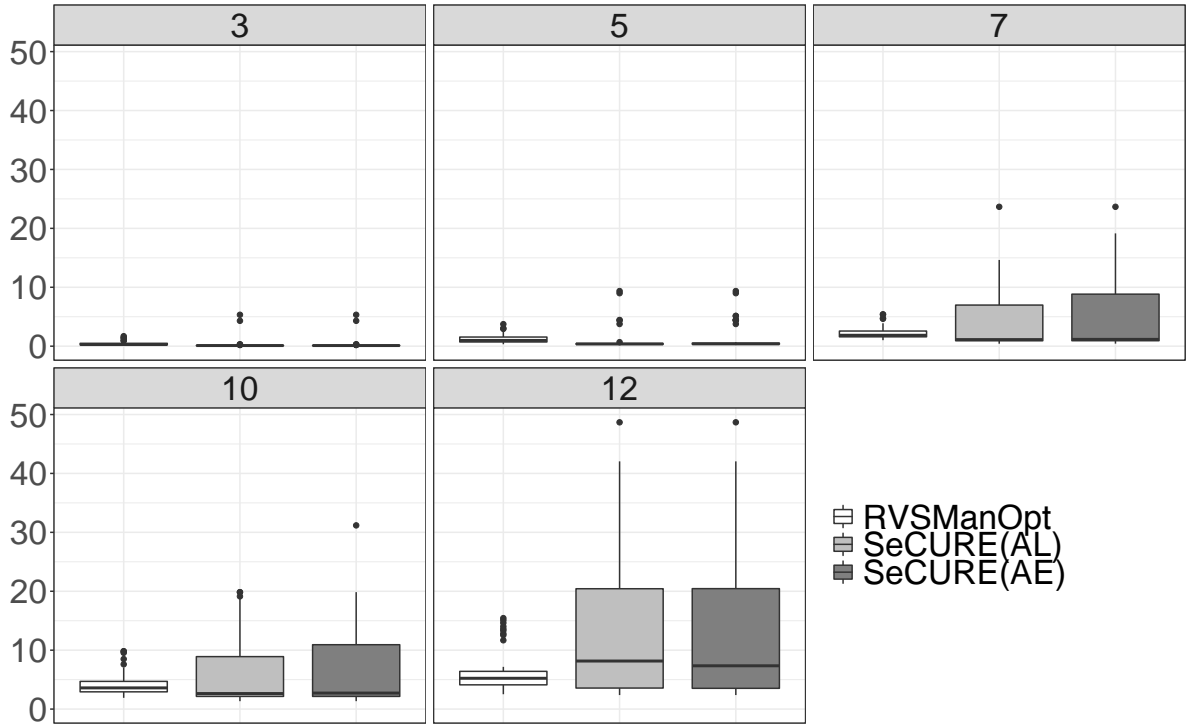


Fig. S3: Box-plots of scaled $\text{Er}(\mathbf{XC})$ for each rank r in Case 4.

S2 Results of yeast cell cycle analysis

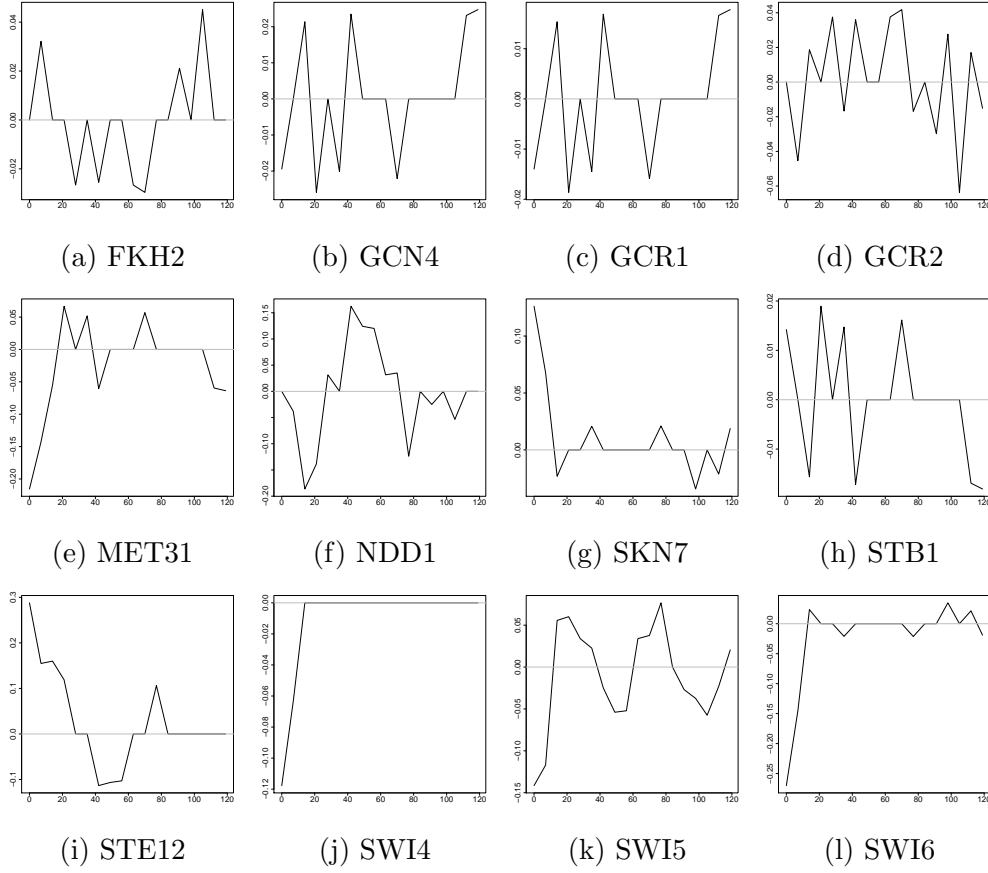


Fig. S4: Plots of estimated transcription levels of rest 12 experimentally confirmed TFs selected by RVSMANOpt.