Friday's Seminar

CITY UNIVERSITY OF HONG KONG CENTER FOR CHAOS AND COMPLEX NETWORKS HONG KONG POLYTECHNIC UNIVERSITY DEPT. OF ELECTRONIC AND INFORMATION ENGINEERING

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Jointly present

SEMINAR SERIES ON COMPLEX SYSTEMS, NETWORKS, CONTROL AND APPLICATIONS

Outlier-Robust Matrix Completion via lp Minimization

by

Prof Hing Cheung So Department of Electronic Engineering City University of Hong Kong

Date and Time: Friday, 1 March 2019, 4:30pm – 5:30pm Venue: Room G6302, City University of Hong Kong

> Reception starts at 4:15pm (Language: English)

Abstract

Matrix completion refers to the recovery of a low-rank matrix from only a subset of its possibly noisy entries, and has a variety of important applications such as collaborative filtering, image inpainting and restoration, system identification, node localization and genotype imputation. It is because many real-world signals can be approximated by a matrix whose rank is much smaller than the row and column numbers. Most techniques for matrix completion in the literature assume Gaussian noise and thus they are not robust to outliers. In this presentation, we introduce two algorithms for robust matrix completion based on low-rank matrix factorization and lp-norm minimization of the residual with 0 . The first method tackles the low-rank matrix factorization with missing data by iteratively solving multiple linear lp-regression problems, while the second applies the alternating direction method of multipliers in the lp-space.

About the speaker

Prof Hing Cheung So received the B.Eng. degree from the City University of Hong Kong and the Ph.D. degree from The Chinese University of Hong Kong, both in electronic engineering, in 1990 and 1995, respectively. Currently he is a Professor with the Department of Electronic Engineering, City University of Hong Kong. His research interests include detection and estimation, fast and adaptive algorithms, multidimensional harmonic retrieval, robust signal processing, source localization, and sparse approximation. He has been on the editorial boards of IEEE Signal Processing Magazine, IEEE Transactions on Signal Processing, Signal Processing, and Digital Signal Processing. He was also Lead Guest Editor for IEEE Journal of Selected Topics in Signal Processing, special issue on "Advances in Time/Frequency Modulated Array Signal Processing" in 2017. In addition, he was an elected member in Signal Processing Theory and Methods Technical Committee of the IEEE Signal Processing Society where he was chair in the awards subcommittee. In 2015, he was named IEEE Fellow.

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All are welcome