

Matrix By P N Chatterjee

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Matrix estimation by Universal Singular Value Thresholding
There are many ways to see why this argument is wrong. First, in Cayley–Hamilton theorem, $p(A)$ is an $n \times n$ matrix. However, the right hand side of the above equation is the value of a determinant, which is a scalar. So they cannot be equated unless $n = 1$ (i.e. A is just a scalar).

Stein ' s method in concentration inequalities, spin glasses ...
MATRIX ESTIMATION BY USVT 5 Incidentally, the proof shows that the condition $p > n - 1 + \epsilon$ may be im-proved to $p > n - 1(\log n)^{6+\epsilon}$ (see Theorem 3.4), but I prefer to retain the present version for aesthetic reasons, especially considering that it is not a real improvement from any practical point of view.

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Let us begin with an example: I Suppose that we have an undirected random graph G on n vertices. I Model:There is a real symmetric matrix $P = (p_{ij})$ such that $\text{Prob}(f_{ij} \text{ is an edge of } G) = p_{ij}$; and edges pop up independently of each other. I A statistical question: Given a single realization of the random graph G , under what conditions can we accurately estimate

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In general, MF is a process to find two factor matrices, $P \in \mathbb{R}^{k \times m}$ and $Q \in \mathbb{R}^{k \times n}$, to describe a given m -by- n training matrix R in which some entries may be missing. MF can be found in many applications, but we only use collaborative filtering in recommender systems as examples.

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