

$X \alpha$ k x . y , fi
 x S .

$$P(l(y) \in l_X) = P(l(y) = l(x) | l(x) \in l_X) \cdot P(l(x) \in l_X) \quad (2)$$

k $P(l(y) = l(x) | l(x) \in l_X)$
 x x .

$$\begin{bmatrix} y_{1,n_y} \\ y_{2,n_y} \\ \vdots \\ y_{m,n_y} \\ \vdots \\ y_{M,n_y} \end{bmatrix} = [x_1, x_2, \dots, x_{n_X}, \dots, x_{N_X}] \begin{bmatrix} \hat{\alpha}_{1,n_y} \\ \hat{\alpha}_{2,n_y} \\ \vdots \\ \hat{\alpha}_{n_X,n_y} \\ \vdots \\ \hat{\alpha}_{N_X,n_y} \end{bmatrix} \tag{15}$$

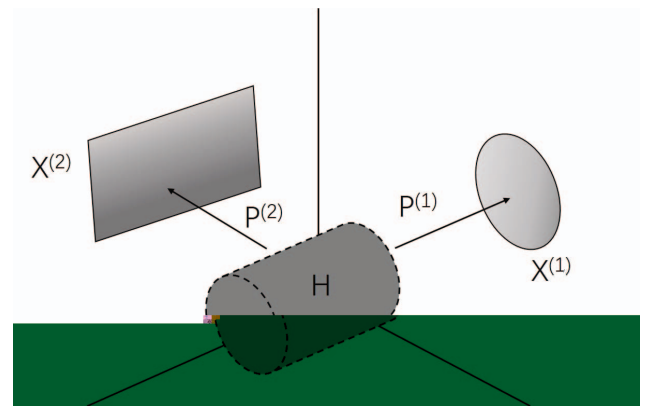
$$= \hat{\alpha}_{1,n_y} \begin{bmatrix} x_{1,1} \\ x_{2,1} \\ \vdots \\ x_{m,1} \\ \vdots \\ x_{M,1} \end{bmatrix} + \dots + \hat{\alpha}_{n_X,n_y} \begin{bmatrix} x_{1,n_X} \\ x_{2,n_X} \\ \vdots \\ x_{m,n_X} \\ \vdots \\ x_{M,n_X} \end{bmatrix} + \dots + \hat{\alpha}_{N_X,n_y} \begin{bmatrix} x_{1,N_X} \\ x_{2,N_X} \\ \vdots \\ x_{m,N_X} \\ \vdots \\ x_{M,N_X} \end{bmatrix}$$

$$\min_Z L(X, XZ) + \lambda \bullet(Z) \tag{16}$$

$L(\cdot)$ $\bullet(\cdot)$ $\lambda > 0$

$$X = \{[x_i^1, \dots, x_i^V]\}_{i=1}^N$$

$$P = \{p^1, \dots, p^V\}$$



$$x_i^{(v)} = P^{(v)} h_i + e_i^{(v)} \tag{1}$$

$$X = \{[x_i^1, \dots, x_i^V]\}_{i=1}^{N_X}$$

$$Y = \{[y_i^1, \dots, y_i^V]\}_{i=1}^{N_Y}$$

$$\min_{P,H,Z,E_V,E_S} \|E_V\|_{2,1} + \lambda_1 \|E_S\|_{2,1} + \lambda_2 \|Z\|_2 \quad (21)$$

$$s.t. X = PH + E_V, H = HZ + E_S, PP^T = I$$

$$L_2 \quad Z \quad (21)$$

$$L(P, H, Z, E_V, E_S, J) = \|E\|_{2,1} + \lambda \|J\|_2 + (W_1, X - PH - E_V) + (W_2, H - HZ - E_S) + (W_3, J - Z) \quad (22)$$

$$s.t. E = [E_V; E_S]; PP^T = I$$

$$\langle A, B \rangle = tr(A^T B), \mu > 0 \quad (23)$$

$$P^* = \arg \min_P (W_1, X - PH - E_V) \quad (23)$$

$$s.t. PP^T = I$$

$$\min_R \|Q - GR\|_F^2, s.t. R^T R = I, R = UV^T, U \in \mathbb{R}^{m \times k}, V \in \mathbb{R}^{k \times n} \quad (23)$$

$$P^* = \arg \min_P (W_1, X - PH - E_V) = \arg \min_P \frac{\mu}{2} \|X - PH - E_V + W_1/\mu\|_F^2 = \arg \min_P \frac{\mu}{2} \|(X + W_1/\mu - E_V) - PH\|_F^2 = \arg \min_P \frac{\mu}{2} \|(X + W_1/\mu - E_V)^T - H^T P^T\|_F^2 \quad (24)$$

$$(P^*)^T = UV^T, U \in \mathbb{R}^{m \times k}, V \in \mathbb{R}^{k \times n} \quad (2)$$

$$H(X + W_1/\mu - E_V)^T$$

$$H^* = \arg \min_H (W_1, X - PH - E_V) + (W_2, H - HZ - E_S) \quad (25)$$

$$AH + HB = C \quad (26)$$

$$A = \mu P^T P \quad (2)$$

$$B = \mu(ZZ^T - Z - Z^T + I) \quad (28)$$

$$C = (P^T W_1 + W_2(Z^T - I)) + \mu(P^T X + E_S^T - P^T E_V - E_S Z^T) \quad (2)$$

$$(26), \quad H^* \quad (3)$$

$$Z^* = \arg \min_Z (W_3, J - Z) + (W_2, H - HZ - E_S) \quad (30)$$

$$Z^* = (H^T H + I)^{-1} [(J + H^T H - H^T E_S) + (W_3 + H^T W_2)/\mu] \quad (31)$$

$$E^* = \arg \min_E \|E\|_{2,1} + (W_1, X - PH - E_V) + (W_2, H - HZ - E_S) = \arg \min_E \frac{1}{\mu} \|E\|_{2,1} + \frac{1}{2} \|E - G\|_F^2 \quad (32)$$

$$G = PH - W_1/\mu, H - HZ + W_2/\mu \quad (5)$$

$$J^* = \arg \min_J \lambda \|J\|_* + (W_3, J - Z) = \frac{\lambda}{\mu} \|J\|_* + \frac{1}{2} \|J - (Z - W_3/\mu)\|_F^2 \quad (33)$$

$$W_1 = W_1 + \mu(X - PH - E_V) \quad (34)$$

$$W_2 = W_2 + \mu(H - HZ - E_S)$$

$$W_3 = W_3 + \mu(J - Z)$$

Algorithm 1

Input: $X = \{[x_i^1, \dots, x_i^V]\}_{i=1}^N$

1 $P = 0, E_V = 0, E_S = 0, J = Z = 0, W_1 = 0, W_2 = 0, W_3 = 0, \mu = 10^{-6}, \rho = 1.2, \varepsilon = 10^{-4}, \max_{\mu} = 10^6, H$

2 **repeat**

3 P, H, Z, E_V, E_S, J

4 W_1, W_2, W_3

5 $\mu = \min(\rho\mu; \max_{\mu})$

6 $\|X - PH - E_V\|_{\infty} < \varepsilon, \|H - PH - E_S\|_{\infty} < \varepsilon, \|J - Z\|_{\infty} < \varepsilon$

until

Output: P, H, Z, E

3 Experimental results

3.1 ProCRC-MV

$$X = \{[x_i^1, \dots, x_i^V]\}_{i=1}^{N_X}$$

$$X^{M \times N_X} = [x_1, \dots, x_{n_X}, \dots, x_{N_X}], n_X \in \{1, \dots, N_X\}$$

$$Y = \{[y_i^1, \dots, y_i^V]\}_{i=1}^{N_Y}$$

$$Y^{M \times N_Y} = [y_1, \dots, y_{n_Y}, \dots, y_{N_Y}], n_Y \in \{1, \dots, N_Y\}$$

$$X^{M \times N_X}, Y^{M \times N_Y}$$

$$\{l_i\}_{i=1}^{N_X}, \{l_i\}_{i=1}^{N_Y}$$

1				
256	2	2016		8
6	3	64		6
400	3	3304	40 6 6 50	40
685	4	4633 465	4684 4665	5
1 5	2	585 1 03		5
18	2	561 1 03		5
265	2	5 1 03		5

15, 10, 0.002, 2, 10, 0.8 0.2, 0.6 0.2 0.2, 1

fi, k, 1-

3.2 LProCRC-MV

$$X = \{[x_i^1, \dots, x_i^V]\}_{i=1}^{N_X}$$

$$X = \{[x_i^1, \dots, x_i^V]\}_{i=1}^{N_X}$$

$$Y = \{[y_i^1, \dots, y_i^V]\}_{i=1}^{N_Y}$$

$$H$$

4 5, 4 5, 1- k, fi, k

2 (%)

88. ±3.4	.6±2.3	2.6±5.4	0.4±2.0	2.5±5.5	6. ±5.4	85.0±4.
63.8±4.0	5.0±0.2	8 .2±1.	2.8±0.5	4 .5± .4	6 .2±4.3	51.4±3.8
50.1±2.6	5.4±0.1	5 .5±0	3 .8±1.2	41.4±1.	58.0±1.	53.0±1.5
33.5± .0	100±0	81.8±1.	5.5±2.8	60. ±5.1	65.1±5.0	64.5±2.5
8.6±1.3	100±0	8.6±1.3	6.1±1.	.5±6.4	.3±6.1	8.5±5.0

3 1- (%)

8 . ±3.8	. ±2.6	2.65±4.2	8 .1±2.3	5 .4±8.	61.8±11.5	6 .4± .
62.5±4.	3. ±1.3	8 .0±3.0	1.2±0.1	32. ±6.2	4 .1±5.0	3 .8±3.
50. ±2.5	6.1±0.1	55.5±0	32.3±3.2	26.1±1.5	51.1±1.4	40.0±2.5
32.2±5.	100±0	84.2±2.2	3.4±6.4	42.8±4.6	53.6±8.5	.8±2.
8. ±1.2	100±0	8. ±1.2	6.0±2.0	66.0±8.4	60.3± .5	66.0±8.4

4 (%)

88. ±3.4	.6±2.3	2.6±5.4	0.4±2.0	2.5±5.5	6. ±5.4	85.0±4.
63.8±4.0	5.0±0.2	8 .2±1.	2.8±0.5	4 .5± .4	6 .2±4.3	51.4±3.8
50.1±2.6	5.4±0.1	5 .5±0	3 .8±1.2	41.4±1.	58.0±1.	53.0±1.5
33.5± .0	100±0	81.8±1.	5.5±2.8	60. ±5.1	65.1±5.0	64.5±2.5
8.6±1.3	100±0	8.6±1.3	6.1±1.	.5±6.4	.3±6.1	8.5±5.0
5.5± .0	100±0	8.8±0.5	4. ±1.5	80.8±4.4	.6±5.1	86.8±4.8

5 1- (%)

8 . ±3.8	. ±2.6	2.65±4.2	8 .1±2.3	5 .4±8.	61.8±11.5	6 .4± .
62.5±4.	3. ±1.3	8 .0±3.0	1.2±0.1	32. ±6.2	4 .1±5.0	3 .8±3.
50. ±2.5	6.1±0.1	55.5±0	32.3±3.2	26.1±1.5	51.1±1.4	40.0±2.5
32.2±5.	100±0	84.2±2.2	3.4±6.4	42.8±4.6	53.6±8.5	50.8±2.
8. ±1.2	100±0	8. ±1.2	6.0±2.0	66.0±8.4	60.3± .5	66.0±8.4
5.4± .	100±0	8.0±0.8	5.0±0.3	6 .6±6.1	65.5±4.	63.8±6.3

fi, K, k, 1-, fi, fi, k, H, fi, k

4 Conclusions and Discussion

fi

