Structured Low Rank Approximation

Lecture II: General Approach

Moody T. Chu

North Carolina State University

presented at

XXII School of Computational Mathematics
Numerical Linear Algebra and Its Applications
September 14, 2004

Syllabus

- Objectives:
  - ◇ To provide some preliminaries.
  - ◇ To treat some mathematics.
  - ◇ To point out some applications.
  - ◇ To describe some algorithms.
- Topics:
  - ◇ Lecture I: Introduction
  - ◆ Lecture II: General Approach
  - ◇ Lecture III: Distance Geometry and Protein Structure
  - ◇ Lecture IV: Singular Value Assignment with Low Rank Matrices
  - ◇ Lecture V: Nonnegative Matrix Factorization
- Assignments:
  - ◇ Quite a few open questions to be answered.
  - ◇ Try out various existing optimization codes on large scale low rank approximation problems.

Lecture II:

General Approach

Joint work with Robert Funderlic and Robert Plemmons

Outline

- Problem Description
- Algebraic Structure:
  - Algebraic Varieties
  - Rank Deficient 3×3 Toeplitz Matrices
- Constructing Lower Rank Structured Matrices:
  - Lift and Project Method
  - Parameterization by SVD
- Implicit Optimization
  - Engineers' Misconception
  - Simplex Search Method
- Explicit Optimization
  - **fmincon** in MATLAB
  - **LANCELOT** on NEOS

Structure Preserving Rank Reduction Problem

- Given
  - ◇ A target matrix $A \in \mathbb{R}^{n \times n}$,
  - ◇ An integer k, $1 \leq k < \text{rank}(A)$,
  - ◇ A class of matrices Ω with a specified structure,
  - ◇ a fixed matrix norm $\|\cdot\|$;

  Find
  - ◇ A matrix $\hat{B} \in \Omega$ of rank k, such that

$$\|A - \hat{B}\| = \min_{B \in \Omega, \text{rank}(B)=k} \|A - B\|. \tag{1}$$

Difficulties

- No easy way to characterize, either algebraically or analytically, a given class of structured lower rank matrices.
- Lack of explicit description of the feasible set $\Longrightarrow$ Difficult to apply classical optimization techniques.
- Little discussion on whether lower rank matrices with specified structure actually exist.

Feasibility and Approximations

- The Toeplitz matrix

$$H := \begin{bmatrix} h_n & h_{n+1} & \dots & h_{2n-1} \\ \vdots & & & \vdots \\ h_2 & h_3 & \dots & h_{n+1} \\ h_1 & h_2 & \dots & h_n \end{bmatrix}$$

  with

$$h_j := \sum_{i=1}^{k} \beta_i z_i^j, \quad j = 1, 2, \dots, 2n-1,$$

  where $\{\beta_i\}$ and $\{z_i\}$ are two sequences of arbitrary nonzero numbers satisfying $z_i \neq z_j$ whenever $i \neq j$ and $k \leq n$, is a Toeplitz matrix of rank k.

- The general Toeplitz structure preserving rank reduction problem as described in (1) remains open.
  - ◇ Existence of lower rank matrices of specified structure does not guarantee *closest* such matrices.
  - ◇ No $x > 0$ for which $1/x$ is minimum.

Other Structures?

- For other types of structures, the existence question usually is a hard algebraic problem.
- Given real general matrices $B_0, B_1, \ldots, B_n \in \mathbb{R}^{m\times n}$, $m \geq n$, and an integer $k < n$,
  - Open Question: Can values of $\mathbf{c} := (c_1, \ldots, c_n)^\top \in \mathbb{R}^n$ be found such that

$$B(\mathbf{c}) := B_0 + c_1 B_1 + \ldots + c_n B_n$$

    is of rank k precisely?
  - Or, $B(\mathbf{c})$ has a prescribed set of singular values $\{\sigma_1, \ldots, \sigma_n\}$.

Another Hidden Catch

- The set of all $n \times n$ matrices with rank $\leq k$ is a *closed* set.
- The approximation problem

$$\min_{B \in \Omega, \mathrm{rank}(B) \leq k} \|A - B\|$$

  is *always* solvable, so long as the feasible set is non-empty.

  - ◇ The rank condition is to be less than or equal to k, but not necessarily exactly equal to k.

- It is possible that a given target matrix A does not have a nearest rank k structured matrix approximation, but does have a nearest structured matrix approximation of rank $k - 1$ or lower.

Our Approach

- Introduce two procedures to tackle the structure preserving rank reduction problem numerically.
- The procedures can be applied to problems of any norm, any *linear* structure, and any matrix norm.
- Use the symmetric Toeplitz structure with Frobenius matrix norm to illustrate the ideas.

Some other approaches

- (van der Veen'96) Given $A \in \mathbb{R}^{m\times n}$ which is known to have k singular values less than ϵ, find *all* rank-k matrices $B \in \mathbb{R}^{m\times n}$ such that

$$\|A - B\|_2 < \epsilon.$$

  - ◇ Not seeking the best approximation, only the one in the ϵ-neighborhood of A.
  - ◇ No structure involved.
  - ◇ Open Question: Can it be done this way for structured matrices?

- (Manton, Mahony, and Hua'03) Consider the weighted low rank approximation

$$\min_{B\in\mathbb{R}^{m\times n},\mathrm{rank}(B)\le k} \|A - B\|_Q^2,$$

  where

$$\|X\|_Q^2 = \mathrm{vec}(X)^\top Q \mathrm{vec}(X)$$

  and $Q \in \mathbb{R}^{mn\times mn}$ is a SPD matrix.

  - ◇ Reformulate the minimization as

$$\min_{N\in\mathbb{R}^{n\times(n-k)},N^\top N=I} \underbrace{\left(\min_{B\in\mathbb{R}^{m\times n},BN=0} \|A-B\|_Q^2\right)}_{\text{A quadratic programming problem}}. \tag{2}$$

  - ◇ (Schuermans, Lemmerling, Van Huffel'03) Using a modified operator vec_2 to dictate the underlying linear structure.

- (Frieze, Kannan, and Vempala'98) Monte-Carlo algorithm for finding a matrix B^* of rank at most k so that

$$\|A - B^*\|_F \le \min_{B\in\mathbb{R}^{m\times n},\mathrm{rank}(B)\le k} \|A - B\|_F + \epsilon\|A\|_F$$

  holds with probability $1 - \delta$.

  - ◇ The algorithm takes time polynomial in k, $1/\epsilon$ and $\log(1/\delta)$ only, and is independent of m, n.
  - ◇ Open question: Can a structure be built in? With what probability?

Representing Low Rank Toeplitz Matrices

- Identify a *symmetric* Toeplitz matrix by its first row,

$$T = T([t_1, \ldots, t_n]) = \begin{bmatrix} t_1 & t_2 & \ldots & & t_n \\ t_2 & t_1 & \ddots & & t_{n-1} \\ \vdots & & & & \\ & & \ddots & & \\ t_{n-1} & & & & t_2 \\ t_n & t_{n-1} & \ldots & t_2 & t_1 \end{bmatrix}.$$

  - ◇ $\mathcal{T}$ = The affine subspace of all $n \times n$ symmetric Toeplitz matrices.

- Spectral decomposition of symmetric rank k matrices:

$$M = \sum_{i=1}^{k} \alpha_i \mathbf{y}^{(i)} \mathbf{y}^{(i)\top}. \tag{3}$$

- Write $T = T([t_1, \ldots, t_n])$ in terms of (3) $\Longrightarrow$

$$\sum_{i=1}^{k} \alpha_i \mathbf{y}_j^{(i)} \mathbf{y}_{j+s}^{(i)} = t_{s+1},\ s = 0, 1, \ldots, n-1,\ 1 \le j \le n-s \tag{4}$$

  - ◇ Low rank matrices form an *algebraic variety*, i.e, solutions of polynomial systems.

Some Examples

- The case $k = 1$ is trivial.
  - ◇ Rank-one Toeplitz matrices form two simple one-parameter families,

$$\begin{aligned} T &= \alpha_1 T([1, \ldots, 1]), \quad \text{or} \\ T &= \alpha_1 T([1, -1, 1, \ldots, (-1)^{n-1}]) \end{aligned}$$

    with arbitrary $\alpha_1 \neq 0$.

- For 4×4 symmetric Toeplitz matrices of rank 2, there are 10 unknowns in 6 equations (by dropping the references to $t_1, \ldots, t_4$).

$$\left\{ \begin{array}{lcl} \alpha_1 & := & \frac{\alpha_2 \left({y_1^{(2)}}^2 - {y_2^{(2)}}^2 \right)}{-{y_1^{(1)}}^2 + {y_2^{(1)}}^2}, \\ y_3^{(1)} & := & \frac{y_2^{(1)} y_1^{(2)} y_1^{(1)} + 2\, y_2^{(2)} {y_2^{(1)}}^2 - y_2^{(2)} {y_1^{(1)}}^2}{y_2^{(1)} y_1^{(2)} + y_1^{(1)} y_2^{(2)}}, \\ y_4^{(1)} & := & -\frac{{y_2^{(1)}}^3 {y_1^{(2)}}^2 - 4\, {y_2^{(1)}}^3 {y_2^{(2)}}^2 - 4\, y_1^{(1)} y_1^{(2)} y_2^{(2)} {y_2^{(1)}}^2 - 2\, y_2^{(1)} {y_1^{(1)}}^2 {y_1^{(2)}}^2 + 3\, y_2^{(1)} {y_2^{(2)}}^2 {y_1^{(1)}}^2 + 2\, y_1^{(2)} y_2^{(2)} {y_1^{(1)}}^3}{{y_2^{(1)}}^2 {y_1^{(2)}}^2 + 2\, y_2^{(1)} y_1^{(2)} y_1^{(1)} y_2^{(2)} + {y_1^{(1)}}^2 {y_2^{(2)}}^2}, \\ y_3^{(2)} & := & -\frac{y_2^{(1)} {y_1^{(2)}}^2 - 2\, y_2^{(1)} {y_2^{(2)}}^2 - y_1^{(2)} y_2^{(2)} y_1^{(1)}}{y_2^{(1)} y_1^{(2)} + y_1^{(1)} y_2^{(2)}}, \\ y_4^{(2)} & := & -\frac{3\, {y_2^{(1)}}^2 {y_1^{(2)}}^2 y_2^{(2)} - 4\, {y_2^{(1)}}^2 {y_2^{(2)}}^3 + 2\, y_2^{(1)} y_1^{(1)} {y_1^{(2)}}^3 - 4\, y_2^{(1)} y_1^{(1)} {y_2^{(2)}}^2 y_1^{(2)} - 2\, y_2^{(2)} {y_1^{(1)}}^2 {y_1^{(2)}}^2 + {y_1^{(1)}}^2 {y_2^{(2)}}^3}{{y_2^{(1)}}^2 {y_1^{(2)}}^2 + 2\, y_2^{(1)} y_1^{(2)} y_1^{(1)} y_2^{(2)} + {y_1^{(1)}}^2 {y_2^{(2)}}^2}. \end{array} \right.$$

  - ◇ The eigstructure of symmetric and centrosymmetric matrices has a special parity property, but that has not been taken into account.
  - ◇ Explicit description of algebraic equations for higher dimensional low rank symmetric Toeplitz matrices becomes unbearably complicated.

About Uniqueness

- Consider rank deficient $T([t_1, t_2, t_3])$
  - ◇ $\det(T) = (t_1 - t_3)(t_1^2 + t_1 t_3 - 2t_2^2) = 0$.
  - ◇ A union of two algebraic varieties.

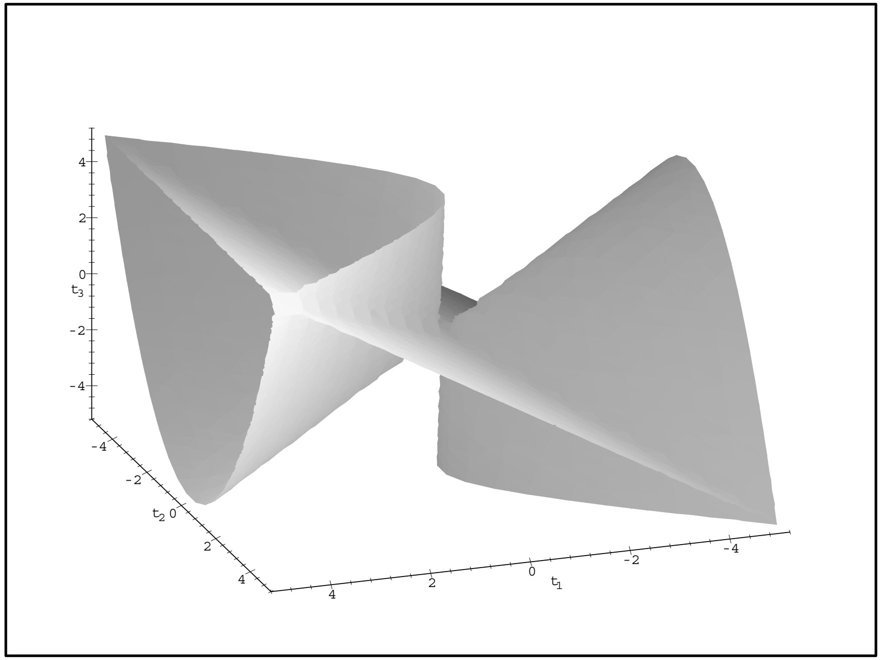

Figure 1: Low rank, symmetric, Toeplitz matrices of dimension 3 identified in $\mathbb{R}^3$.

- The number of *local* solutions to the structured lower rank approximation problem is not unique.

Dimensionality

- (Adamjan, Arov and Krein'71) Suppose the underlying matrices are of infinite dimension. Then the closest approximation to a Hankel matrix by a low rank Hankel matrix always exists and is unique.

Constructing Lower Rank Toeplitz Matrices

- Idea:
  - ◇ Rank k matrices in $R^{n\times n}$ form a *surface* $\mathcal{R}(k)$.
  - ◇ Rank k Toeplitz matrices = $\mathcal{R}(k)\bigcap\mathcal{T}$.
- Two approaches:
  - ◇ Parameterization by SVD:
    - ▷ Identify $M \in \mathcal{R}(k)$ by the triplet (U, Σ, V) of its singular value decomposition $M = U\Sigma V^\top$.
      - · U and V are orthogonal matrices, and
      - · $\Sigma = \mathrm{diag}\{s_1, \ldots, s_k, 0, \ldots, 0\}$ with $s_1 \geq \ldots \geq s_k > 0$.
    - ▷ Enforce the structure.
  - ◇ Alternate projections between $\mathcal{R}(k)$ and $\mathcal{T}$ to find intersections. (Cheney & Goldstein'59, Catzow'88)

Lift and Project Algorithm

- Given $A^{(0)} = A$, repeat projections until convergence:
  - ◇ **LIFT**. Compute $B^{(\nu)} \in \mathcal{R}(k)$ nearest to $A^{(\nu)}$:
    - ▷ From $A^{(\nu)} \in \mathcal{T}$, first compute its SVD

$$A^{(\nu)} = U^{(\nu)} \Sigma^{(\nu)} V^{(\nu)^\top}.$$

    - ▷ Replace $\Sigma^{(\nu)}$ by $\operatorname{diag}\{s_1^{(\nu)}, \ldots, s_k^{(\nu)}, 0, \ldots, 0\}$ and define

$$B^{(\nu)} := U^{(\nu)} \Sigma^{(\nu)} V^{(\nu)^\top}.$$

  - ◇ **PROJECT**. Compute $A^{(\nu+1)} \in \mathcal{T}$ nearest to $B^{(\nu)}$:
    - ▷ From $B^{(\nu)}$, choose $A^{(\nu+1)}$ to be the matrix formed by replacing the diagonals of $B^{(\nu)}$ by the averages of their entries.
- The general approach remains applicable to any other linear structure, and symmetry can be enforced.
  - ◇ The only thing that needs to be modified is the projection in the projection (second) step.

Geometric Sketch

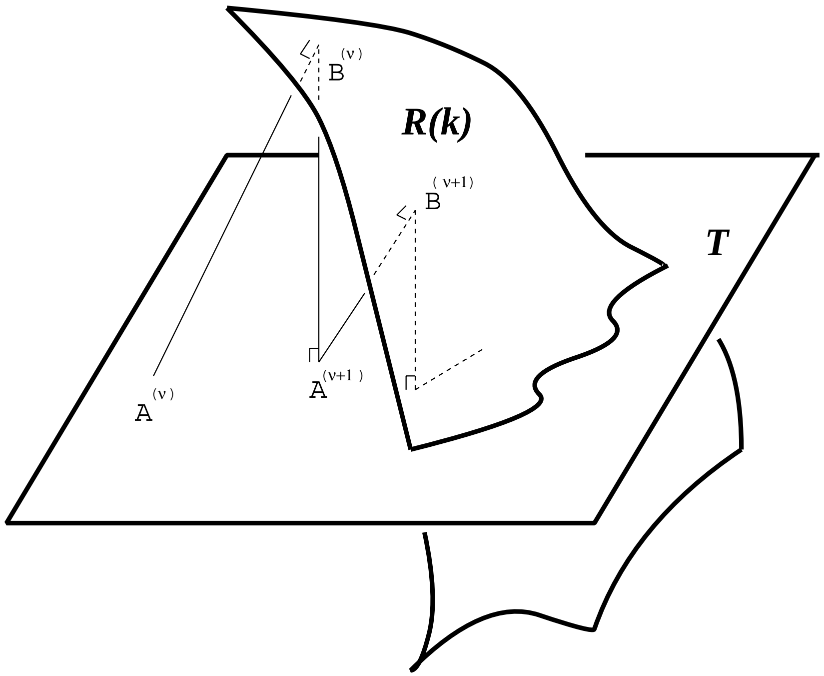

Figure 2: Lift-and-project algorithm with intersection of low rank matrices and Toeplitz matrices

Black-box Function

- Descent property:

$$\|A^{(\nu+1)} - B^{(\nu+1)}\|_F \leq \|A^{(\nu+1)} - B^{(\nu)}\|_F \leq \|A^{(\nu)} - B^{(\nu)}\|_F.$$

  ◇ Descent with respect to the Frobenius norm which is not necessarily the norm used in the structure preserving rank reduction problem.

- If all $A^{(\nu)}$ are distinct then the iteration converges to a Toeplitz matrix of rank k.

  ◇ In principle, the iteration could be trapped in an impasse where $A^{(\nu)}$ and $B^{(\nu)}$ would not improve any more, but not experienced in practice.

- The lift and project iteration provides a means to define a *black-box function*

$$P : \mathcal{T} \longrightarrow \mathcal{T} \bigcap \mathcal{R}(k).$$

  ◇ The $P(T)$ is *presumably* piecewise continuous since all projections are continuous.

The graph of $P(T)$

- Consider $P : R^2 \longrightarrow R^2$:
  - ◇ Use the xy-plane to represent the domain of P for 2×2 symmetric Toeplitz matrices $T(t_1, t_2)$.
  - ◇ Use the z-axis to represent the image $p_{11}(T)$ and $p_{12}(T)$), respectively.

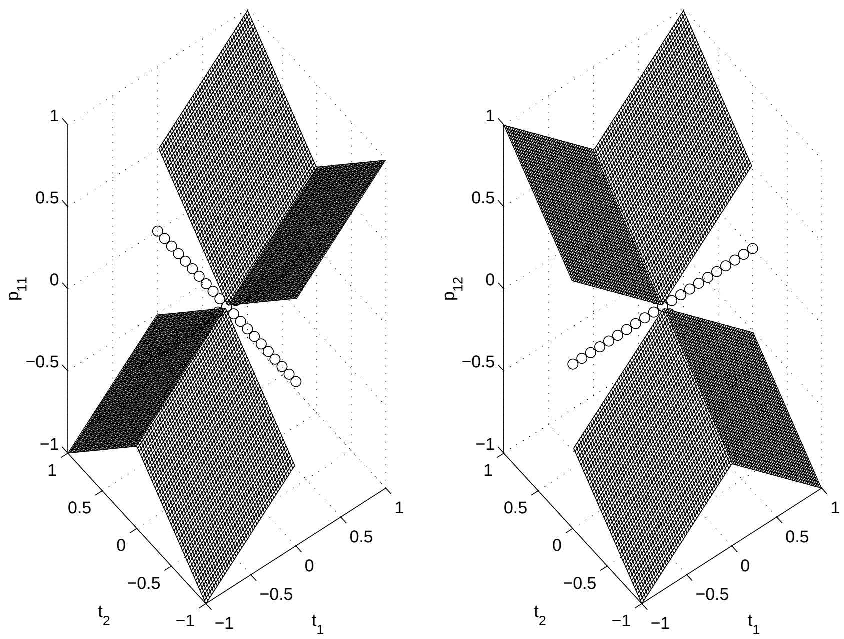

Figure 3: Graph of $P(T)$ for 2-dimensional symmetric Toeplitz T.

- Toeplitz matrices of the form $T(t_1, 0)$ or $T(0, t_2)$, corresponding to points on axes, converge to the zero matrix.

Implicit Optimization

- Implicit formulation:

$$\min_{T=\text{toeplitz}(t_1,\ldots,t_n)} \|T_0 - P(T)\|. \tag{5}$$

  - ◇ T_0 is the given target matrix.
  - ◇ $P(T)$, regarded as a black box function evaluation, provides a handle to manipulate the objective function $f(T) := \|T_0 - P(T)\|$.
  - ◇ The norm used in (5) can be any matrix norm.
- Engineers' misconception:
  - ◇ $P(T)$ is *not* necessarily the closest rank k Toeplitz matrix to T.
  - ◇ In practice, $P(T_0)$ has been used "as a cleansing process whereby any corrupting noise, measurement distortion or theoretical mismatch present in the given data set (namely, T_0) is removed."
  - ◇ More needs to be done in order to find the *closest* lower rank Toeplitz approximation to the given T_0 as $P(T_0)$ is merely known to be in the feasible set.

Numerical Experiment

- An ad hoc optimization technique:
  - ◇ The simplex search method by Nelder and Mead requires only function evaluations.
  - ◇ Routine **fminsearch** in MATLAB, employing the simplex search method, is ready for use in our application.
- An example:
  - ◇ Suppose $T_0 = T(1,2,3,4,5,6)$.
  - ◇ Start with $T^{(0)} = T_0$, and set worst case precision to 10^{-6}.
  - ◇ Able to calculate *all* lower rank matrices while maintaining the symmetric Toeplitz structure. Always so?
  - ◇ Nearly machine-zero of smallest calculated singular value(s) $\Longrightarrow T_k^*$ is computationally of rank k.
  - ◇ T_k^* is only a local solution.
  - ◇ $\|T_k^* - T_0\| < \|P(T_0) - T_0\|$ which, though represents only a slight improvement, clearly indicates that $P(T_0)$ alone does not give rise to an optimal solution.

rank k	5	4	3	2	1
# of iterations	110	81	46	36	17
# of SVD calls	1881	4782	2585	2294	558
optimal solution	$\begin{bmatrix}1.1046\\1.8880\\3.1045\\3.9106\\5.0635\\5.9697\end{bmatrix}$	$\begin{bmatrix}1.2408\\1.8030\\3.0352\\4.1132\\4.8553\\6.0759\end{bmatrix}$	$\begin{bmatrix}1.4128\\1.7980\\2.8171\\4.1089\\5.2156\\5.7450\end{bmatrix}$	$\begin{bmatrix}1.9591\\2.1059\\2.5683\\3.4157\\4.7749\\6.8497\end{bmatrix}$	$\begin{bmatrix}2.9444\\2.9444\\2.9444\\2.9444\\2.9444\\2.9444\end{bmatrix}$
$\|T_0 - T_k^*\|$	0.5868	0.9851	1.4440	3.2890	8.5959
singular values	$\begin{bmatrix}17.9851\\7.4557\\2.2866\\0.9989\\0.6164\\3.4638e{-}15\end{bmatrix}$	$\begin{bmatrix}17.9980\\7.4321\\2.2836\\0.8376\\2.2454e{-}14\\2.0130e{-}14\end{bmatrix}$	$\begin{bmatrix}18.0125\\7.4135\\2.1222\\1.9865e{-}14\\9.0753e{-}15\\6.5255e{-}15\end{bmatrix}$	$\begin{bmatrix}18.2486\\6.4939\\2.0884e{-}14\\7.5607e{-}15\\3.8479e{-}15\\2.5896e{-}15\end{bmatrix}$	$\begin{bmatrix}17.6667\\2.0828e{-}14\\9.8954e{-}15\\6.0286e{-}15\\2.6494e{-}15\\2.1171e{-}15\end{bmatrix}$

Table 1: Test results for a case of $n = 6$ symmetric Toeplitz structure

Explicit Optimization

- Difficult to compute the gradient of $P(T)$.
- Other ways to parameterize structured lower rank matrices:
  - ◇ Use eigenvalues and eigenvectors for symmetric matrices;
  - ◇ Use singular values and singular vectors for general matrices.
  - ◇ Robust, but might have *overdetermined* the problem.

An Illustration

- Define

$$M(\alpha_1, \ldots, \alpha_k, \mathbf{y}^{(1)}, \ldots, \mathbf{y}^{(k)}) := \sum_{i=1}^{k} \alpha_i \mathbf{y}^{(i)} \mathbf{y}^{(i)}{}^{\top}.$$

- Reformulate the symmetric Toeplitz structure preserving rank reduction problem *explicitly* as

$$\begin{aligned} \min \quad & \| T_0 - M(\alpha_1, \ldots, \alpha_k, \mathbf{y}^{(1)}, \ldots, \mathbf{y}^{(k)}) \| & (6) \\ \text{subject to} \quad & m_{j,j+s-1} = m_{1,s}, & (7) \\ & s = 1, \ldots n-1, \\ & j = 2, \ldots, n-s+1, \end{aligned}$$

  if $M = [m_{ij}]$.

  - Objective function in (6) is described in terms of the non-zero eigenvalues $\alpha_1, \ldots, \alpha_k$ and the corresponding eigenvectors $\mathbf{y}^{(1)}, \ldots, \mathbf{y}^{(k)}$ of M.
  - Constraints in (7) are used to ensure that M is symmetric and Toeplitz.

- For other types of structures, we only need modify the constraint statement accordingly.

- The norm used in (6) can be arbitrary but is fixed.

Redundant Constraints

- Symmetric centro-symmetric matrices have special spectral properties (Cantoni and Butler'76):
  - ◇ $\lceil n/2 \rceil$ of the eigenvectors are symmetric; and
  - ◇ $\lfloor n/2 \rfloor$ are skew-symmetric.
    - ▷ $\mathbf{v} = [v_i] \in \mathbb{R}^n$ is symmetric (or skew-symmetric) if $v_i = v_{n-i}$ (or $v_i = -v_{n-i}$).
- Symmetric Toeplitz matrices are symmetric and centro-symmetric.
- The formulation in (6) does not take this spectral structure of eigenvectors $\mathbf{y}^{(i)}$ into account.
  - ◇ More variables than needed have been introduced.
  - ◇ May have overlooked any internal relationship among the $\frac{n(n-1)}{2}$ equality constraints.
  - ◇ May have caused, inadvertently, additional computation complexity.

Using fmincon in MATLAB

- Routine **fmincon** in MATLAB:
  - ◇ Uses a sequential quadratic programming method.
  - ◇ Solve the Kuhn-Tucker equations by a quasi-Newton updating procedure.
  - ◇ Can estimate derivative information by finite difference approximations.
  - ◇ Readily available in Optimization Toolbox.
- Our experiments:
  - ◇ Use the same data as in the implicit formulation.
  - ◇ Case $k = 5$ is computationally the same as before.
  - ◇ Have trouble in cases $k = 4$ or $k = 3$,
    - ▷ Iterations will not improve approximations at all.
    - ▷ MATLAB reports that the optimization is terminated successfully.

```
f-COUNT   FUNCTION        MAX{g}          STEP  Procedures
   29     0.958964  8.65974e-15              1
   77     0.958964  2.66454e-14       1.91e-06
  131     0.958964  2.70894e-14       2.98e-08   Hessian modified twice
  185     0.958964  2.70894e-14       2.98e-08
  239     0.958964  2.73115e-14       2.98e-08
  289     0.958964  2.77556e-14       4.77e-07
  337     0.958964  2.77556e-14       1.91e-06
  393     0.958964  2.77556e-14       7.45e-09   Hessian modified twice
  445     0.958964  5.28466e-14       1.19e-07
  501     0.958964  5.68434e-14       7.45e-09
  557     0.958964  5.70655e-14       7.45e-09   Hessian not updated
  613     0.958964  5.66214e-14       7.45e-09
  667     0.958964  5.55112e-14       2.98e-08   Hessian modified twice
  713     0.958964  3.17302e-13       7.63e-06
  761     0.958964  2.61569e-13       1.91e-06
  812     0.958964  2.60014e-13      -2.38e-07   Hessian modified twice
  856     0.958964  2.57794e-13       3.05e-05   Hessian modified twice
  900     0.958964  2.56462e-13       3.05e-05   Hessian modified twice
  948     0.958964  2.57128e-13       1.91e-06
  994     0.958964  2.56684e-13       7.63e-06
 1038     0.958964  3.42837e-13       3.05e-05
 1083     0.958964  3.41727e-13      -1.53e-05   Hessian modified twice
 1124     0.958964  3.92575e-13       0.000244   Hessian modified twice
 1161     0.958964  5.04485e-13        0.00391   Hessian modified twice
 1200     0.958964  5.12923e-13       0.000977   Hessian modified twice
 1233     0.958964  5.61551e-13         0.0625   Hessian modified twice
 1272     0.958964  5.86642e-13       0.000977   Hessian modified twice
 1308     0.958964  4.84279e-13        0.00781   Hessian modified twice
 1309     0.958964  4.84723e-13              1   Hessian modified twice
Optimization Converged Successfully
```

Table 2: A typical output of intermediate results from

Using LANCELOT on NEOS

- Reasons of failure of MATLAB are not clear.
  - ◇ Constraints might no longer be linearly independent.
  - ◇ Termination criteria in **fmincon** might not be adequate.
  - ◇ Difficult geometry means hard-to-satisfy constraints.
- Using more sophisticated optimization packages, such as **LANCELOT**.
  - ◇ A standard Fortran 77 package for solving large-scale nonlinearly constrained optimization problems (Conn, Could, and Toint'92).
  - ◇ Break down the functions into sums of *element functions* to introduce sparse Hessian matrix.
  - ◇ Huge code. See

    http://www.rl.ac.uk/departments/ccd/numerical/lancelot/sif/sifhtml.html.
  - ◇ Available on the NEOS Server through a socket-based interface.
  - ◇ Uses the **ADIFOR** automatic differentiation tool.

- **LANCELOT** works, so far.
  - ◇ Find optimal solutions of problem (6) for all values of k.
  - ◇ Results from **LANCELOT** agree, up to the required accuracy 10^{-6}, with those from **fmins**.
  - ◇ Rank affects the computational cost nonlinearly.

rank k	5	4	3	2	1
# of variables	35	28	21	14	7
# of f/c calls	108	56	47	43	19
total time	12.99	4.850	3.120	1.280	.4300

Table 3: Cost overhead in using **LANCELOT** for $n = 6$.

- It is not clear whether the **LANCELOT** would run into the same trouble as **fmincon** when applied to larger size problems.
- There are many other algorithms available in NEOS.

Conclusions

- Structure preserving rank reduction problems arise in many important applications, particularly in the broad areas of signal and image processing.
- Constructing the nearest approximation of a given matrix by one with any rank and any linear structure is difficult in general.
- We have proposed two ways to formulate the problems as standard optimization computations.
- It is now possible to tackle the problems numerically via utilizing standard optimization packages.
- The ideas were illustrated by considering Toeplitz structure with Frobenius norm.
- Our approach can be readily generalized to consider rank reduction problems for any given linear structure and of any given matrix norm.