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Adaptive Robust Principal Component Analysis

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Abstract

Robust Principal Component Analysis (RPCA) is a powerful tool in machine learning and data mining problems. However, in many real-world applications, RPCA is unable to well encode the intrinsic geometric structure of data, thereby failing to obtain the lowest rank representation from the corrupted data. To cope with this problem, most existing methods impose the smooth manifold, which is artificially constructed by the original data. This reduces the flexibility of algorithms. Moreover, the graph, which is artificially constructed by the corrupted data, is inexact and does not characterize the true intrinsic structure of real data. To tackle this problem, we propose an adaptive RPCA (ARPCA) to recover the clean data from the high-dimensional corrupted data. Our proposed model is advantageous due to: 1) The graph is adaptively constructed upon the clean data such that the system is more flexible. 2) Our model simultaneously learns both clean data and similarity matrix that determines the construction of graph. 3) The clean data has the lowest-rank structure that enforces to correct the corruptions. Extensive experiments on several datasets illustrate the effectiveness of our model for clustering and low-rank recovery tasks.

Keywords: RPCA, Flexibility, Adaptively

1. Introduction

Principal Component Analysis (PCA) is the most widely used tool for linear dimensionality reduction, image denoising and clustering. It aims to recover efficient

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t representation with low-rank structure which is the best reconstruction in the least squared sense. However, in many machine learning and data mining problems, one often encounters high-dimensional samples with severe noise caused by corruptions or outliers, in which case the performance of PCA degenerates dramatically [1, 2, 3, 4, 5]. Thus, how to find an effective representation from the high-dimensional corrupted data has become an active topic in machine learning and information processing.

ℓ_1 -norm PCA, ℓ_{21} -norm PCA and nuclear norm PCA are three of the most representative techniques to improve the robustness of PCA to outliers or noises. ℓ_1 -norm PCA and ℓ_{21} -norm PCA aim to seek a robust projection matrix by solving the ℓ_1 -norm and ℓ_{21} -norm optimization problems for different data types [1, 3, 6], where ℓ_1 -normal and ℓ_{21} -normal are respectively employed as the distance metrics to characterize the variation among data in the criterion function. While they can well extract the robust low-dimensional representation for subsequent analysis such as classification and clustering, these methods are neither rotation invariant [1, 6] nor reconstruction error considered [3, 7].

Nuclear norm based PCA attempts to recover clean data with low-rank structure from the corrupted data so that the robustness of the PCA series mentioned above can be enhanced. Due to its great potential for being used in the real-life applications such as image denosing [8, 9], video surveillance [10] and image clustering [11, 12], this research has attracted a lot of attention from both academia and industry. Candes *et al.* [8] demonstrated that PCA can be made robust against outliers by exactly recovering the low-rank representation even from grossly corrupted data via solving a simple convex problem, named Robust PCA (RPCA). Vaswani *et al.* [13] and Bouwmans *et al.* [14] applied RPCA to background/foreground separation in video-surveillance. As some RPCA based methods suffer from large memory requirement and high computational complexity, some online algorithms [15, 16] and real-time algorithms [17, 18] are recently proposed to improve the efficiency. In addition, when the size of the input data grows and due to the lack of sparsity constraints, some RPCA based methods cannot cope with the real-time challenges and always show a weak performance in video processing task. In order to address the above mentioned issues, Javed *et al.* [19] proposed an efficient and reliable low-rank component using matrix decomposition with

35 max-norm of super pixels.

In order to effectively deal with color images or high-order images, RPCA was extended to tensor RPCA [20]. In [21], Oh *et al.* noticed that the performance of RPCA drops considerably when the number of data is small. To solve this problem, they proposed a method named PSSV to minimize partial sum of singular values of data. 40 RPCA, PSSV, and TRPCA, however, do not take the local structure into account. To tackle this problem, Jiang *et al.* [22] proposed Graph Laplacian PCA (GLPCA) which integrates the graph regularization of principal components into the criterion function of PCA. They also developed a robust version of GLPCA (RGLPCA). But both of them suffer from non-convexity and the resulting alternating direction method can get 45 stuck in local minima. Zhang and Zhao [23] proposed manifold regularized matrix factorization (MMF) which imposes the orthonormality constraint on the projection directions and integrates the graph regularization of low-dimensional representation to learn a low-rank representation. The extension works of MMF were proposed by Tao *et al.* [24] and Jin *et al.* [25]. However, they are not robust to data corruptions and 50 suffer from non-convexity [9]. To handle it, recently, Shahid *et al.* [9] proposed Graph-RPCA which integrates graph regularization of clean data with low-rank structure into the objective function of RPCA.

In general, smoothness manifold regularization in the aforementioned methods heavily depends on the graph, which is artificially constructed on the corruption data. 55 This reduces the flexibility of algorithm due to the complex and unknown distribution of data. Furthermore, the corrupted data do not seem to characterize the true geometric structure of real data well. Therefore, the graph, which is constructed on the corrupted data, is inexact and may make algorithm degenerate obviously in real applications. Finally, all of the aforementioned robust PCA methods based on nuclear norm cannot 60 obtain the lowest-rank representation of the entire data jointly [26]. Thus, they cannot well characterize the global and local geometric structure of data.

To tackle the aforementioned problem, in this paper, we propose an adaptive RPCA to recover the clean data which improves the stability of RPCA in clustering and image denoising. Our method adaptively constructs graph on the clean data in the sense that 65 the weight attached to each edge on the graph is learned from the data, rather than an

empirical value used in the existing algorithm. Doing so, on the one hand, will definitely improve the graph quality and eventually lead to better algorithm performance. On the other hand, learning weights, instead of assigning them manually, will make the system more flexible, especially when changing the application. Moreover, our model
70 simultaneously learns both clean data with low-rank structure and similarity matrix. This enables to capture the global geometric structure, and meanwhile, preserve the local intrinsic structure. Extensive experimental results for image denoising, clustering and extraction background demonstrate that our proposed model is more robust to outliers and missing values, as compared to the state-of-the-art methods.

75 **2. Related Works**

In this section, we briefly review some works closely related to our experiments and proposed model.

2.1. Background Extraction and Hyperspectral Image Processing

In the recent years, RPCA based approaches such as Dynamic Super Pixel Structured-
80 Sparse (DSPSS) [27] and Motion Aware Graph regularized RPCA (MAG-RPCA) [28] have gained some popularity due to their computational simplicity and effectiveness in background extraction. However, these models ignore the spatial distribution of outliers. Shape and Confidence Mapbased RPCA (SCM-RPCA) [29] was proposed to improve the background extraction in maritime scenes, where the sparse component is
85 constrained by shape and confidence maps both extracted from spatial saliency maps. For hyperspectral image processing, Cheng *et al.* [30] proposed a novel method that combines PCA and LDA method to maximizes the representation and classification effects on the extracted new feature bands. Xu *et al.* [31] proposed a novel tensor RPCA method to decompose the original hyperspectral image into background
90 and anomaly parts by Mahalanobis distance regularization. In [32], authors gave an hyperspectral image mixed-noise removal method by simultaneously exploiting the local low-rank structure and the global spatial-spectral piecewise smoothness. Recently, NonLRMA [32] was proposed to decompose the degraded hyperspectral image into a low rank component and a sparse term with a more robust and less biased formulation.

95 2.2. Robust Principal Component Analysis (RPCA)

Robust principal component analysis (RPCA) [8], which is one of the most popular robust methods, aims to recover a low-rank matrix $\mathbf{D} \in R^{m \times n}$ from corrupted observations $\mathbf{X} = \mathbf{D} + \mathbf{E}$, where $\mathbf{E} \in R^{m \times n}$ represents errors with arbitrary magnitude and distribution. The rank minimization approach assumes \mathbf{E} is sparse and formulates the problem as

$$\min_{\mathbf{D}, \mathbf{E}} \text{rank}(\mathbf{D}) + \lambda \|\mathbf{E}\|_0 \quad \text{s.t. } \mathbf{X} = \mathbf{D} + \mathbf{E} \quad (1)$$

where $\text{rank}(\mathbf{D})$ is the rank of matrix \mathbf{D} . The $\|\cdot\|_0$ is the pseudo-norm, i.e., the number of nonzero elements in the matrix. λ is a positive penalty parameter for trading off between the low rank term and sparse term. This optimization model is a NP-hard problem, which is usually transformed into the model (2) in real applications [8, 33].

$$\min_{\mathbf{D}, \mathbf{E}} \|\mathbf{D}\|_* + \lambda \|\mathbf{E}\|_1 \quad \text{s.t. } \mathbf{X} = \mathbf{D} + \mathbf{E} \quad (2)$$

where $\|\mathbf{D}\|_* = \sum_i \sigma_i$ is nuclear norm of \mathbf{D} , σ_i denotes the i th singular value of \mathbf{D} (sorted in decreasing order).

It can be seen in the model (2), RPCA only imposes the low-rank constraint on clean data but ignores the relationship among columns of matrix \mathbf{X} which characterizes the geometric structure of data. To well characterize the geometric structure of data, motivated by the fact that the performance of RPCA can be significantly improved by smoothness manifold regularization, many enhanced methods have been developed, among which RPCAG [9] is one of the representative method. Its objective function is

$$\min_{\mathbf{D}, \mathbf{E}} \|\mathbf{D}\|_* + \lambda \|\mathbf{E}\|_1 + \gamma \text{tr}(\mathbf{D}\Phi\mathbf{D}^T) \quad \text{s.t. } \mathbf{X} = \mathbf{D} + \mathbf{E} \quad (3)$$

where parameters λ and γ control the amount of sparsity of \mathbf{E} and smoothness of \mathbf{D} on the graph Φ respectively.

100 In the model (3), graph is usually artificially constructed based on the corrupted data. **This results in the following limitations:** First, it reduces the flexibility of algorithm due to the complex and unknown distribution of data. Second, the corrupted data do not characterize the true geometric structure of real data. So, the graph, which is constructed on the corrupted data, is inexact and may make algorithm degenerate

105 dramatically in real applications. Third, constructing graph is independent of the clean data, thus making RPCAG impossible to obtain lowest-rank structure which characterizes the global structure of data.

2.3. Low-rank Representation (LRR)

Assume that we have data matrix $\mathbf{X} = [\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_N] \in R^{d \times N}$, which are drawn from a union of k subspace. LRR [26] aims to seek the lowest-rank representation of data \mathbf{X} with respect to given dictionary \mathbf{B} . This formulates the following convex optimization problem.

$$\min_{\mathbf{Z}} \|\mathbf{Z}\|_* \quad s.t. \quad \mathbf{X} = \mathbf{B}\mathbf{Z} \quad (4)$$

The optimal solution \mathbf{Z} of the problem (4) is called the lowest-rank representations of data matrix \mathbf{X} . In order to well characterize the intrinsic structure of each subspace, the data itself \mathbf{X} is used as the dictionary in LRR. In this case, the problem (4) becomes

$$\min_{\mathbf{Z}} \|\mathbf{Z}\|_* \quad s.t. \quad \mathbf{X} = \mathbf{X}\mathbf{Z} \quad (5)$$

In real applications, the observed data \mathbf{X} are often noisy or even grossly corrupted. To handle the noise or model errors, a more reasonable objective might be:

$$\min_{\mathbf{Z}, \mathbf{E}} \|\mathbf{Z}\|_* + \lambda \|\mathbf{E}\|_{2,1} \quad s.t. \quad \mathbf{X} = \mathbf{X}\mathbf{Z} + \mathbf{E} \quad (6)$$

where the parameter $\lambda > 0$ is used to balance the effects of the two parts, which could
110 be tuned empirically.

Different from RPCA, LRR represents each data vector as a linear combination of the other data vectors. Thus, LRR obtains the lowest-rank representation \mathbf{Z} which well characterizes local intrinsic geometric structure. According to the matrix theory, we get $\mathbf{X}\mathbf{Z}$ also the lowest-rank structure, which well captures global geometric structure.
115 However, **a critical shortcoming of LRR is that**, when the clean data is insufficient, it cannot obtain the good low-rank representation which captures the geometric structure of data.

3. Adaptive Robust Principal Component Analysis (ARPCA)

3.1. Objective function

120 We aim to recover clean data \mathbf{D} from the corruption data \mathbf{X} such that \mathbf{D} has the lowest-rank structure and simultaneously captures global and local geometric structures of data. According to the aforementioned analysis, RPCA cannot obtain clean data \mathbf{D} with the lowest-rank structure due to the fact that it does not take the membership of the samples into account. Moreover, motivated by LRR, if we represent each
 125 column vector in \mathbf{D} , which is clean data, as a linear combination of the other column vectors in \mathbf{D} , i.e, $\mathbf{D} = \mathbf{D}\mathbf{S}$, then \mathbf{S} can well reveal the membership of the column vectors of \mathbf{D} with the nuclear norm minimization. In real applications, the constraint $\mathbf{D} = \mathbf{D}\mathbf{S}$ is very strict, which may result in over-fitting. Thus, we relax the constraint for $\mathbf{D} \approx \mathbf{D}\mathbf{S}$. Inspired by the fact that ℓ_1 -norm helps improve the robustness, we use
 130 $\|\mathbf{D} - \mathbf{D}\mathbf{S}\|_1$, which constructs a graph as in manifold learning [34], to measure the representation error.

The proposed model is

$$\begin{aligned} \min_{\mathbf{D}, \mathbf{E}, \mathbf{S}} \quad & \|\mathbf{D}\|_* + \lambda_1 \|\mathbf{E}\|_1 + \lambda_2 (\lambda_3 \|\mathbf{D} - \mathbf{D}\mathbf{S}\|_1 + \|\mathbf{S}\|_*) \\ \text{s.t.} \quad & \mathbf{X} = \mathbf{D} + \mathbf{E} \end{aligned} \quad (7)$$

Our approach has three advantages. (1) The proposed model adaptively constructs graph on the clean data. This improves the flexibility of our model. (2) The proposed model simultaneously learns both clean data with low-rank structure and similarity
 135 matrix that determines the construction of graph. (3) The proposed model represents each data vector of clean data as a linear combination of clean data. This helps obtain a lowest-rank representation to correct corruptions and to capture the global geometric structure.

3.2. Algorithm

In this section, we propose an efficient iterative algorithm to solve the problem (7). By simple algebra, an ADMM (Alternating Direction Method of Multipliers) [35] is

used to rewrite Problem (7) as

$$\begin{aligned} & \min_{\substack{\mathbf{D}_1, \mathbf{E}, \mathbf{E}_1, \\ \mathbf{S}_1, \mathbf{D}, \mathbf{S}}} \|\mathbf{D}_1\|_* + \lambda_1 \|\mathbf{E}\|_1 + \lambda_2 (\lambda_3 \|\mathbf{E}_1\|_1 + \|\mathbf{S}_1\|_*) \\ & \text{s.t. } \mathbf{X} = \mathbf{D} + \mathbf{E}, \quad \mathbf{D} = \mathbf{D}_1, \quad \mathbf{E}_1 = \mathbf{D} - \mathbf{D}\mathbf{S}, \quad \mathbf{S} = \mathbf{S}_1 \end{aligned} \quad (8)$$

140 Thus, the augmented Lagrangian and iterative scheme are

$$\begin{aligned} & L(\mathbf{D}_1, \mathbf{E}, \mathbf{E}_1, \mathbf{S}_1, \mathbf{D}, \mathbf{S}) \\ & = \arg \min_{\substack{\mathbf{D}, \mathbf{E}, \mathbf{S}, \\ \mathbf{D}_1, \mathbf{E}_1, \mathbf{S}}} \|\mathbf{D}_1\|_* + \lambda_1 \|\mathbf{E}\|_1 + \lambda_2 (\lambda_3 \|\mathbf{E}_1\|_1 + \|\mathbf{S}_1\|_*) \\ & \quad + \text{tr} \left(\mathbf{Y}_1^T (\mathbf{X} - \mathbf{D} - \mathbf{E}) \right) + \text{tr} \left(\mathbf{Y}_2^T (\mathbf{D} - \mathbf{D}_1) \right) \\ & \quad + \text{tr} \left(\mathbf{Y}_3^T (\mathbf{D} - \mathbf{D}\mathbf{S} - \mathbf{E}_1) \right) + \text{tr} \left(\mathbf{Y}_4^T (\mathbf{S} - \mathbf{S}_1) \right) \\ & \quad + \frac{\mu}{2} \left(\|\mathbf{X} - \mathbf{D} - \mathbf{E}\|_F^2 + \|\mathbf{D} - \mathbf{D}_1\|_F^2 \right) \\ & \quad + \frac{\mu}{2} \left(\|\mathbf{D} - \mathbf{D}\mathbf{S} - \mathbf{E}_1\|_F^2 + \|\mathbf{S} - \mathbf{S}_1\|_F^2 \right) \end{aligned} \quad (9)$$

where $\mathbf{Y}_1, \mathbf{Y}_2, \mathbf{Y}_3$, and \mathbf{Y}_4 are lagrange multipliers, and $\mu > 0$ is a penalty parameter.

Step 1: [Update \mathbf{D}_1]. In this case, the other variables are fixed. Thus, the problem Eq (9) becomes

$$\begin{aligned} \mathbf{D}_1^* & = \arg \min_{\mathbf{D}_1} \|\mathbf{D}_1\|_* + \text{tr} \left(\mathbf{Y}_2^T (\mathbf{D} - \mathbf{D}_1) \right) + \frac{\mu}{2} \|\mathbf{D} - \mathbf{D}_1\|_F^2 \\ & = \arg \min_{\mathbf{D}_1} \frac{1}{2\mu} \|\mathbf{D}_1\|_* + \frac{1}{2} \|\mathbf{D}_1 - \mathbf{\Gamma}\|_F^2 \\ & = \Omega_{1/(2\mu)}(\mathbf{\Gamma}) \end{aligned} \quad (10)$$

where $\mathbf{\Gamma} = \mathbf{D} + \mathbf{Y}_2/\mu$, $\Omega_{1/(2\mu)}(\mathbf{\Gamma}) = \mathbf{U}R_{1/(2\mu)}[\mathbf{\Sigma}]\mathbf{V}$ is the singular value shrinkage operator [36], $\mathbf{U}\mathbf{\Sigma}\mathbf{V}$ is the SVD of $\mathbf{\Gamma}$, and $R_\varepsilon[x] = \text{sgn}(x)\max(|x| - \varepsilon, 0)$ is the scalar shrinkage operator.

Step 2: [Update \mathbf{E}]. In this case, the problem Eq (9) becomes

$$\begin{aligned} \mathbf{E}^* & = \arg \min_{\mathbf{E}} \lambda_1 \|\mathbf{E}\|_1 + \text{tr} \left(\mathbf{Y}_1^T (\mathbf{X} - \mathbf{D} - \mathbf{E}) \right) + \frac{\mu}{2} \|\mathbf{X} - \mathbf{D} - \mathbf{E}\|_F^2 \\ & = \arg \min_{\mathbf{E}} \frac{\lambda_1}{\mu} \|\mathbf{E}\|_1 + \frac{1}{2} \|\mathbf{E} - \mathbf{\Pi}\|_F^2 \\ & = R_{\lambda_1/\mu}[\mathbf{\Pi}] \end{aligned} \quad (11)$$

145 where $\mathbf{\Pi} = \mathbf{X} - \mathbf{D} + \frac{\mathbf{Y}_1}{\mu}$.

Step 3: [Update \mathbf{E}_1]. The problem Eq (9) becomes

$$\begin{aligned}
\mathbf{E}_1^* &= \arg \min_{\mathbf{E}_1} \lambda_2 \lambda_3 \|\mathbf{E}_1\|_1 + tr \left(\mathbf{Y}_3^T (\mathbf{D} - \mathbf{D}\mathbf{S} - \mathbf{E}_1) \right) + \frac{\mu}{2} \|\mathbf{D} - \mathbf{D}\mathbf{S} - \mathbf{E}_1\|_F^2 \\
&= \arg \min_{\mathbf{E}_1} \frac{\lambda_2 \lambda_3}{\mu} \|\mathbf{E}_1\|_1 + \frac{1}{2} \|\mathbf{E}_1 - \mathbf{Z}\|_F^2 \\
&= R_{\lambda_2 \lambda_3 / \mu} (\mathbf{Z})
\end{aligned} \tag{12}$$

where $\mathbf{Z} = \mathbf{D} - \mathbf{D}\mathbf{S} + \frac{\mathbf{Y}_3}{\mu}$.

Step 4: [Update \mathbf{S}_1]. In this case, the problem Eq (9) becomes

$$\begin{aligned}
\mathbf{S}_1^* &= \arg \min_{\mathbf{S}_1} \lambda_2 \|\mathbf{S}_1\|_* + tr \left(\mathbf{Y}_4^T (\mathbf{S} - \mathbf{S}_1) \right) + \frac{\mu}{2} \|\mathbf{S} - \mathbf{S}_1\|_F^2 \\
&= \arg \min_{\mathbf{S}_1} \frac{\lambda_2}{\mu} \|\mathbf{S}_1\|_* + \frac{1}{2} \|\mathbf{S}_1 - \mathbf{\Psi}\|_F^2 \\
&= \Omega_{\lambda_2 / \mu} [\mathbf{\Psi}]
\end{aligned} \tag{13}$$

where $\mathbf{\Psi} = \mathbf{S} + \frac{\mathbf{Y}_4}{\mu}$.

Step 5: [Update \mathbf{D}]. The problem Eq (9) becomes

$$\begin{aligned}
\mathbf{D}^* &= \arg \min_{\mathbf{D}} tr(\mathbf{Y}_1^T (\mathbf{X} - \mathbf{D} - \mathbf{E})) + \frac{\mu}{2} \|\mathbf{D} - \mathbf{D}_1\|_F^2 \\
&\quad + tr(\mathbf{Y}_2^T (\mathbf{D} - \mathbf{D}_1)) + \frac{\mu}{2} \|\mathbf{D} - \mathbf{D}\mathbf{S} - \mathbf{E}_1\|_F^2 \\
&\quad + tr(\mathbf{Y}_3^T (\mathbf{D} - \mathbf{D}\mathbf{S} - \mathbf{E}_1)) + \frac{\mu}{2} \|\mathbf{X} - \mathbf{D} - \mathbf{E}\|_F^2
\end{aligned} \tag{14}$$

Taking the derivative of Eq. (14) with respect to \mathbf{D} and setting it to zero, we have

$$\mathbf{D}^* = \mathbf{K}(\mathbf{3I} - \mathbf{S} - \mathbf{S}^T + \mathbf{S}\mathbf{S}^T)^{-1} \tag{15}$$

where $\mathbf{K} = \mathbf{X} + \mathbf{D}_1 + \mathbf{E}_1 - \mathbf{E} - \mathbf{E}_1\mathbf{S}^T + \frac{\mathbf{Y}_1 - \mathbf{Y}_2 - \mathbf{Y}_3 + \mathbf{Y}_3\mathbf{S}^T}{\mu}$. \mathbf{I} is the identity matrix.

Step 6: [Update \mathbf{S}]. The problem Eq (9) becomes

$$\begin{aligned}
\mathbf{S}^* &= \arg \min_{\mathbf{S}} tr(\mathbf{Y}_3^T (\mathbf{D} - \mathbf{D}\mathbf{S} - \mathbf{E}_1)) + \frac{\mu}{2} \|\mathbf{D} - \mathbf{D}\mathbf{S} - \mathbf{E}_1\|_F^2 \\
&\quad + tr \left(\mathbf{Y}_4^T (\mathbf{S} - \mathbf{S}_1) \right) + \frac{\mu}{2} \|\mathbf{S} - \mathbf{S}_1\|_F^2
\end{aligned} \tag{16}$$

Taking the derivative of Eq. (16) with respect to \mathbf{S} and setting it to zero, we have

$$\mathbf{S}^* = (\mathbf{D}^T\mathbf{D} + \mathbf{I})^{-1}\mathbf{P} \tag{17}$$

where $\mathbf{P} = \mathbf{D}^T\mathbf{D} + \mathbf{S}_1 - \mathbf{D}^T\mathbf{E}_1 + \frac{\mathbf{D}^T\mathbf{Y}_3 - \mathbf{Y}_4}{\mu}$. Algorithm 1 lists the pseudo code for

150 solving our model (9).

Algorithm 1 Algorithm to solve the model (9)

Input: Data matrix \mathbf{X} , parameter $\lambda_1, \lambda_2, \lambda_3$.**Initialize** $\mathbf{D} = \mathbf{S} = \mathbf{E} = \mathbf{0}$, $\mathbf{Y}_1 = \mathbf{Y}_2 = \mathbf{Y}_3 = \mathbf{Y}_4 = \mathbf{0}$, $\mu = 0.1$, $\mu_{\max} = 10^6$,
 $\rho = 1.1$, $\varepsilon = 10^{-6}$.**while** not converge **do**

1. Update \mathbf{D}_1 , \mathbf{E} , \mathbf{E}_1 , \mathbf{S}_1 , \mathbf{D} , \mathbf{S} using Eq. (10), Eq. (11), Eq. (12), Eq. (13), Eq. (15) and Eq. (17) respectively.
2. Update \mathbf{Y}_1 , \mathbf{Y}_2 , \mathbf{Y}_3 , \mathbf{Y}_4 and μ :

$$\begin{aligned}\mathbf{Y}_1 &= \mathbf{Y}_1 + \mu (\mathbf{X} - \mathbf{D} - \mathbf{E}) \\ \mathbf{Y}_2 &= \mathbf{Y}_2 + \mu (\mathbf{D} - \mathbf{D}_1) \\ \mathbf{Y}_3 &= \mathbf{Y}_3 + \mu (\mathbf{D} - \mathbf{D}\mathbf{S} - \mathbf{E}_1) \\ \mathbf{Y}_4 &= \mathbf{Y}_4 + \mu (\mathbf{S} - \mathbf{S}_1) \\ \mu &= \min(\rho * \mu, \mu_{\max})\end{aligned}$$

3. Check the convergence conditions:

$$\begin{aligned}\|\mathbf{X} - \mathbf{D} - \mathbf{E}\|_{\infty} &< \varepsilon, \|\mathbf{D} - \mathbf{D}_1\|_{\infty} < \varepsilon, \\ \|\mathbf{D} - \mathbf{D}\mathbf{S} - \mathbf{E}_1\|_{\infty} &< \varepsilon, \text{ and } \|\mathbf{S} - \mathbf{S}_1\|_{\infty} < \varepsilon.\end{aligned}$$

end while**Output:** \mathbf{D} , \mathbf{E} , \mathbf{S}

4. Experiments

In this section, we validate our proposed method on Scene Background Initialization (SBI) database [37, 38], the Airborne Visible/Infrared Imaging Spectrometer (i.e. AVIRIS) Indian Pines image [39], and ORL database [40], and compare with three
155 representative methods, i.e., RPCA [8], RPCAG [9], PSSV [21] PCPS [41], IMBS-MT [42], LaBGen [43] and BEWIS [44].

4.1. Low-Rank Background Extraction from Videos

Scene Background Initialization (SBI) database is used to extract background. In the experiment, we use CAVIAR1 and HighwayI image sequences as sub-dataset.

160 CAVIAR1 contains 610 frames with a resolution of 384×256 . HighwayI contains
 410 frames with a resolution of 320×240 . For CAVIAR1, we randomly select 14,
 21, 42, 63 frames as training data, and then resize each frame to 96×64 pixels. In
 the experiments, parameters are set as follows: $\lambda_1 = 4.1/\sqrt{\max(m, N)}$, $\lambda_2 = 1$ and
 $\lambda_3 = 10/\sqrt{\max(m, N)}$. For HighwayI, we randomly select 5, 10, 20, 30 frames and
 165 resize each frame to 80×60 pixels. Parameters are set as $\lambda_1 = 3.5/\sqrt{\max(m, N)}$,
 $\lambda_2 = 1.5$ and $\lambda_3 = 3/\sqrt{\max(m, N)}$. Results of CAVIAR1 and HighwayI image
 sequences are respectively shown in Figure 1 and Figure 2.

As can be seen in Figure 1 and Figure 2, we have following results: First, RPCAG
 is overall superior to RPCA. This is due to the fact that RPCAG takes the relationship
 170 of samples into account. Secondly, our method and PSSV are obviously superior to the
 other two methods RPCA and RPCAG when the number of training data is insufficient.
 This is probably due to that RPCA and RPCAG do not fully utilize a priori target rank
 information. In Figure 2, RPCAG and RPCA have almost the same result. The reason
 may be that the graph artificially constructed on the original data does not well capture
 175 the intrinsic structure. Third, our model is superior to RPCA and RPCAG, because
 our method adaptively constructs the graph which well reveals the intrinsic geometric
 structure. Moreover, our model obtains the low-rest-rank representation that enforces
 to exactly extract background. Fourth, our method has almost the same results with
 PSSV. It illustrates that our method obtains the lowest-rank clean data because the
 180 target rank is set 1 in PSSV.

4.2. Hyperspectral Image Denoising

The AVIRIS Indian Pines [39] was collected by the AVIRIS sensor on the Indi-
 an Pines region, Northwest Indiana, USA, in 1992. The scene was acquired over a
 mixed forest/agricultural area, with a size of $145 \times 145 \times 224$. There exist 224 band-
 185 s across the spectral range from 0.2 to $2.5\mu m$, nominal spectral resolution of 10nm.
 The image has a spatial resolution of 20 m per pixel and 16-bit radiometric resolution.
 It includes 16 classes, most of which are different types of crops (e.g., corns, soy-
 beans, and wheats). For the preconditioning of the data, the gray values of each band
 of the HSI are normalized between [0, 1]. In the experiments, we randomly placed

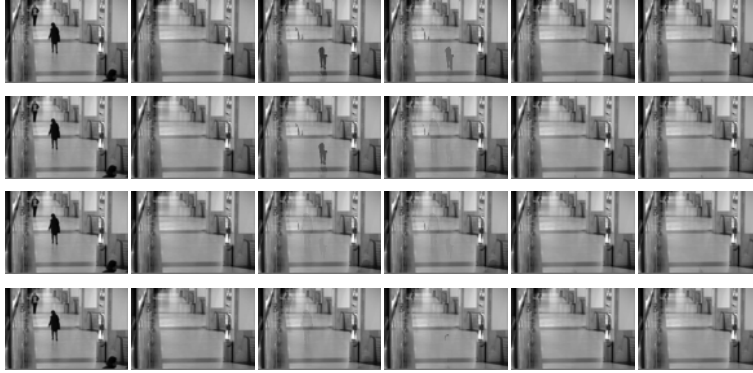


Figure 1: The recovered background from CAVIAR1. From the first row to the fourth row are the results of the 14, 21, 42, and 63 frames, respectively. From left to right are the original frame, reference background, recovered background by RPCA [8], RPCAG [9], PSSV [21] and ARPCA, respectively.

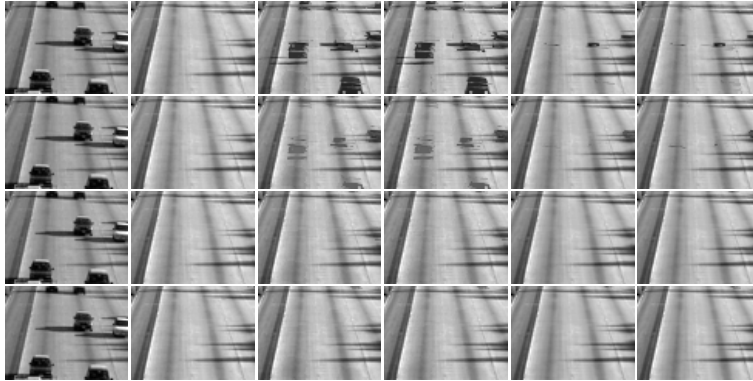


Figure 2: The recovered background from HighwayI. From the first row to the fourth row are the results of the 5, 10, 20, and 30, respectively. From left to right are the original frame, reference background, recovered background by RPCA [8], RPCAG [9], PSSV [21] and ARPCA, respectively.

190 10%, 20%, 30% ,40% noise which is the type of salt and pepper, and set parameters as $\lambda_1 = 1.5/\sqrt{\max(m, N)}$, $\lambda_2 = 1$, and $\lambda_3 = 0.8/\sqrt{\max(m, N)}$.

We use peak signal-to-noise ratio (PSNR) and structure similarity (SSIM) index to assess the performance of each method for image denoising. For HSI, we compute the value of the aforementioned two indices on different spectral bands, and then calculate the mean values of these bands, which is denoted by Mean-PSNR and Mean-SSIM, respectively. The higher value of PSNR and SSIM means the better performance of

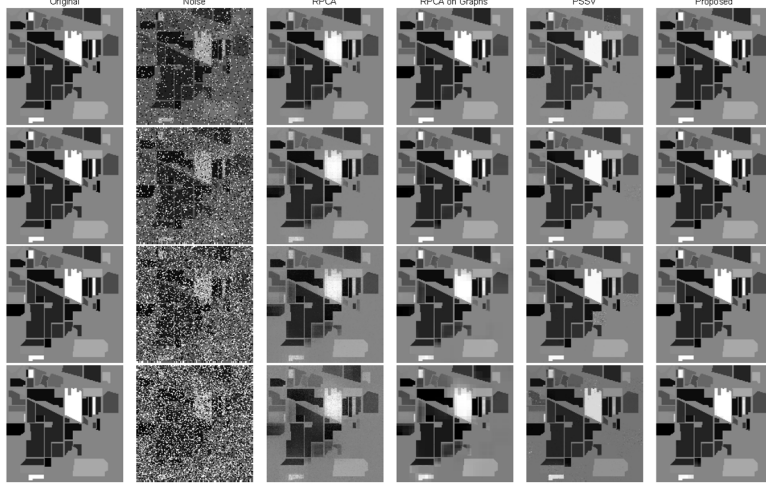


Figure 3: Denoised images of Indian Pines in band 1. From the first row to the fourth row are 10% noise, 20% noise, 30% noise and 40% noise respectively. From left to right are Original Image, noised image with different percentage (10%, 20%, 30%, 40%) noise, recovered image by RPCA [8], RPCAG [9], PSSV [21] and ARPCA, respectively.

method. PSNR and SSIM are defined as follows:

$$PSNR_i = 10 * \log_{10} \frac{MN}{\sum_{x=1}^M \sum_{y=1}^N [\hat{u}_i(x,y) - u_i(x,y)]^2}$$

$$Mean - PSNR = \frac{1}{B} \sum_{i=1}^B PSNR_i$$

$$SSIM_i = \frac{(2u_{u_i}u_{\hat{u}_i} + C_1)(2\sigma_{u_i}\sigma_{\hat{u}_i} + C_2)}{(u_{u_i}^2 + u_{\hat{u}_i}^2 + C_1)(\sigma_{u_i}^2 + \sigma_{\hat{u}_i}^2 + C_2)}$$

$$Mean - SSIM = \frac{1}{B} \sum_{i=1}^B SSIM_i$$

where u_i and \hat{u}_i represent the i th band of the reference image and restored image, respectively. u_{u_i} and $u_{\hat{u}_i}$ are the average values of image u_i and \hat{u}_i , while σ_{u_i} and $\sigma_{\hat{u}_i}$ are variances. M and N are the height and width in the spatial region, respectively.

195 Moreover, B is the number of bands in spectrum region. C_1 and C_2 are constants.

Figure 3 shows the denosing images that is obtained by the aforementioned four methods. Table 1 and Table 2 list the average PSNR and SSIM of each method. As can

Table 1: The Mean-PSNR of seven methods under different noise level on Indian Pines.

Noise level	10%	20%	30%	40%
RPCA [8]	42.4471	37.4339	31.6359	26.5342
RPCAG [9]	54.6857	47.7350	41.2454	34.6076
PSSV [21]	47.2177	45.1279	44.5750	41.2198
IMBS-MT [42]	50.2075	46.2346	40.9631	30.5326
LaBGen [43]	61.6973	53.3651	46.2416	42.7621
BEWIS [44]	67.2333	61.5326	55.2930	46.5012
ARPCA	71.2093	67.6107	64.8939	52.2474

Table 2: The Mean-SSIM(%) of seven methods under different noise level on Indian Pines.

Noise level	10%	20%	30%	40%
RPCA [8]	99.48	98.49	93.45	82.08
RPCAG [9]	99.95	99.77	99.18	97.26
PSSV [21]	99.65	99.35	99.17	98.34
IMBS-MT [42]	99.55	99.01	96.73	93.03
LaBGen [43]	99.93	99.22	98.91	97.60
BEWIS [44]	99.98	99.86	99.21	98.21
ARPCA	100	99.99	99.99	99.89

be seen in Figure 3, Table 1 and table 2, we have that, RPCA is inferior to the other three methods. The reason is due to the fact that RPCA does not take the relationship of samples or utilize a priori target rank information. RPCAG is inferior to PSSV when the images contain 40% noise. The reason is probably because that the graph on the corrupted data does not reveal the true geometric structure of data. Our model achieves

the best denoising results and has the best PSNR and SSIM. This is due to the fact that our model simultaneously optimizes clean data and similarity matrix that determines the graph. Another reason is that our method achieves the lowest-rank clean data and well reveals geometric structure of data.

4.3. Data Clustering

The ORL database contains ten different images of each of 40 distinct subjects with the resolution 112×92 . For some subjects, the images are taken at different times, varying the lighting, facial expressions (open/closed eyes, smiling) and facial details (glasses). All the images are taken against a dark homogeneous background with the subjects in an upright, frontal position (with tolerance for some side movement). In the experiment, each image was normalized to a size of 56×46 to construct a new gallery. In the new gallery, we randomly placed 10%, 20%, and 30% black and white dots in each image, and set parameters as $\lambda_1 = 0.8/\sqrt{\max(m, N)}$, $\lambda_2 = 3.5$, and $\lambda_3 = 1.5/\sqrt{\max(m, N)}$. All of experiments are repeated 3 times. Table 3 lists the average clustering error.

Table 3: Average clustering error(%) and standard deviation on the ORL dataset.

Noise level	RPCA [8]	RPCAG [9]	PSSV [21]	PCPS [41]	ARPCA
10%	34.67±1.91	31.42±2.08	32.75±1.75	32.21±2.00	30.83±0.76
20%	35.33±2.50	31.00±0.75	33.17±1.28	30.66±2.00	29.00±1.09
30%	36.92±1.38	34.33±1.38	32.42±1.04	33.29±0.93	30.67±1.66

As can be seen in table 3, RPCA is inferior to the other three methods for clustering. RPCAG is superior to PSSV in most cases. The reason is probably because that it is difficult to exactly select the target rank. the performance of RPCAG is not good when noise accounts for 30% of data. The reason is due to the fact that graph, which is artificially constructed on the corrupted data, does not well reveal geometric structure of data. Our model is superior to the other methods. This is due to the fact that our

model achieves the lowest-rank clean data, which enforces to correct noise, and well
 225 reveals geometric structure of data.

4.4. Complexity and Convergence Analysis

That \mathbf{D}_1 and \mathbf{S}_1 update in Step 1 is the most costly step of each iteration in Algo-
 rithm 1, which requires computing the SVD of a matrix. For a matrix in $\mathbb{R}^{m \times n}$, the
 exact SVD has a computational complexity of $O(\min(m^2n, n^2m))$. Thus, for updat-
 230 ing \mathbf{D}_1 , the computational complexity is $O(\min(m^2n, n^2m))$. Similarly, for updating
 \mathbf{S}_1 , the computational complexity is $O(\min(n^3))$. In addition, for ADMM method,
 its convergence has also been well studied when the number of blocks is at most t-
 wo [45, 46]. However, theoretically ensuring the convergence of ADMM with three
 or more blocks is always problematic. Following most existing ADMM algorithms,
 235 we prove the convergence of this method through an experiment. Figure 1 shows this
 method converges within 80 steps for all datasets.

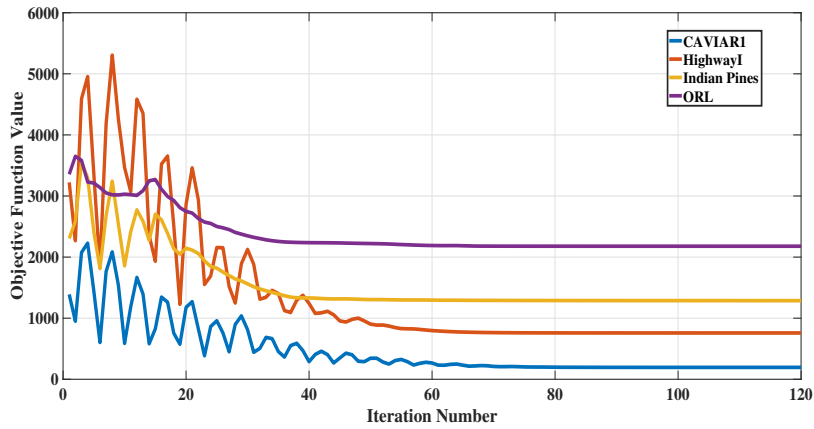


Figure 4: Convergence curve of our method on four datasets.

5. Conclusion

In this paper, we propose a novel method, Adaptive Robust Principal Componen-
 t Analysis (ARPCA). Compared with most existing robust PCA methods, our model

240 simultaneously learns both clean data and similarity matrix that determines the construction of graph. It helps obtain both clean data with the lowest-rank structure and good graph that characterizes local intrinsic structure. Moreover, we adaptively construct graph on clean data rather than corruption data. This improves the flexibility of our model. Finally, the lowest-rank representation by our model enforces to correct corruption and reveal global geometric structure. Extensive experiments on several datasets illustrate that our model is superior to some related methods for clustering and low-rank recovery tasks.

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