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Aritra Dutta. *On the asymptotic behavior of the solutions to the general weighted low rank approximation as one block of the weights approach to infinity*. Preliminary report.

We will study the asymptotic behavior of the solutions to the following weighted low rank approximations of matrices:

$$\min_{X_1, X_2: \text{rank}(X_1, X_2) \leq r} \{ \|(A_1 - X_1) \odot W_1\|_F^2 + \|(A_2 - X_2) \odot W_2\|_F^2 \}$$

as $W_1 \rightarrow \infty$ and $W_2 \rightarrow 1$, where \odot denotes the Hadamard (element-wise) multiplication. We show that, under proper assumptions, the limit exists and in the special case when $W_2 = 1$, the rate of convergence is also established in terms of $\lambda = \max_{i,j} \{(W_1)_{i,j}\}$. (Received September 20, 2016)