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Riemannian optimization for low-rank matrix completion

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Abstract

In today's digital world, data is everywhere, powering social media, business decisions, and scientific discoveries. However, data is rarely perfect: noise, corruption, and missing entries are common, limiting its usefulness. Low-rank matrix completion [2] addresses this challenge by recovering missing or corrupted

information, making it a cornerstone of modern data analysis. Among the available approaches [4, 6], Riemannian optimization [3, 1] stands out by exploiting the geometric structure of low-rank matrices, providing algorithms that are both accurate and efficient. In particular, the Riemannian conjugate gradient method [5] has proven effective across a wide range of applications. In this work, we present the design of these algorithms and demonstrate its performance through numerical experiments

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