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Closing in on Optimal Sparse Recovery.

An approximate sparse recovery system consists of a matrix, Φ , and a recovery algorithm, R . Given a vector, x , the system approximates x from linear measurements Φx as $R(\Phi x)$, which must satisfy

$$\|R(\Phi x) - x\| \leq (1 + \varepsilon)\|x_{\text{opt}} - x\|,$$

where x_{opt} is the best possible k -term approximation to x . Among the figures of merit are the number of rows in Φ , the runtime of R , the choice of norms, and whether x can depend on (random) Φ . We survey results in this area up to recent work. (Received January 20, 2015)