

1 We would like to thank all the reviewers for their positive feedback and their helpful comments.

2 • **Common comment.** $[\mathbf{B} \ (\mathbf{A} + \mathbf{N})]$: We will define concatenation of matrices in Data model 1 and will change it to
3 $[\mathbf{B}, \ (\mathbf{A} + \mathbf{N})]$. Thanks for the suggestion.

4 Responses to Reviewer 1

5 • *The ICASSP paper mentioned by the reviewer:* We thank the reviewer for bringing this paper into our attention. We
6 will cite it along with the other matrix decomposition based methods ([1,3,32]). As the reviewer correctly indicated, our
7 approach is different from the low rank plus sparse matrix decomposition based methods. In contrast to those methods,
8 we do not need to assume that the number of outliers is significantly less than the number of inliers. In addition, the
9 proposed optimization problem does not perform matrix decomposition. It is used to compute the innovation values.

10 • *Figure 1 and the variations:* The left plots shows the absolute inner product value between the optimal direction
11 and all the data points while the right plot shows the innovation value for each data point. Each innovation value is
12 computed using the average of M_2 absolute inner product values. Thus, the innovation values exhibit less variations.

13 • *Name of the algorithm:* As per reviewer's suggestion, we are considering alternative names such as Outlier Pursuit
14 using Innovation Search (OPiS) or Robust PCA via Innovation Search (iSearch-PCA).

15 • *More experiments and data-sets:* In the paper, we specifically used the Hopkins155 data-set and the video file to
16 exhibit the robustness of proposed method against structured outliers and outliers which are close to the span of inliers.
17 In the revision, we will cite an extended version which contains further experiments.

18 Responses to Reviewer 2

19 • *The idea of iSearch ("If inliers ... it does seem like a relatively simple observation"):* If the data point is an inlier,
20 mostly its corresponding direction of innovation is not much different from the data point itself. The proposed approach
21 shows its significance when we study the optimal direction corresponding to an outlier. In contrast to the inliers, when
22 the data point is an outlier, the projection of its direction of innovation on the inliers can be significantly different from
23 the projection of the data point itself on the inliers. That is the main reason the proposed method outperforms CoP and
24 the other robust PCA methods on most of the challenging experiments because the optimal direction corresponding to
25 an outlier is orthogonal or nearly orthogonal to the inliers.

26 • *The significance of the theoretical results and their practicality:* The presented results guarantee that the proposed
27 approach can handle different types of outliers. They show that in contrast to some of the existing works, the proposed
28 method is not limited to the unstructured outliers. Moreover, the theoretical results shed light on interesting features
29 of the algorithm. For instance, Theorem 1 suggests that if the rank of \mathbf{A} is sufficiently smaller than the dimension of
30 the ambient space, the proposed approach can successfully recover the correct subspace even if the outliers dominate
31 the data. This feature might sound counterintuitive but it is correctly predicted by the theorem. As another example,
32 Theorem 4 shows that when the inliers are clustered, the population of the smallest cluster is the key factor (not
33 necessarily the population of all of the inliers). Accordingly, the theoretical results not only serve as guarantees for
34 the performance of the algorithm, but also they help to have a deeper understanding of the important features of the
35 algorithms. In addition, if we compare the sufficient conditions of the proposed approach with the existing methods,
36 the strengths of iSearch can be perceived. For instance, if we compare the requirements of the proposed approach
37 with linearly dependent outliers against the corresponding sufficient conditions of CoP [26, 8], it can be observed that
38 iSearch's sufficient conditions are notably simpler and less restrictive (discussion after Theorem 3). The reason is that
39 the direction of innovation of an outlier is highly incoherent with the inliers (even if the outlier is coherent with them).

40 There is a short discussion after each theorem which discusses the important aspects of each result. As per reviewer's
41 suggestion, we will extend these discussions in the revised paper to further clarify the significance of the results.

42 Responses to Reviewer 3

43 • *Mentioning other works in Introduction:* In Introduction, we cite several works for both data corruption models
44 ([1,3,32,35,16,7,19,4,6,23, 10,34,33,22]). As per reviewer's suggestion, we will provide a short description of the cited
45 works and we will refer the reader to the section of related works for further discussion.

46 • *Explaining Assumption 1&2 and their practicality:* In most of the robust PCA papers, Assumption 1 is used to
47 analyze the algorithm. In this assumption, the outliers are randomly distributed on the unit sphere. Assumption 1 can
48 represent the scenarios in which the outliers are corresponding the data points which are overwhelmed with strong
49 noise. However, this model can not represent the outliers in many other applications in which the outliers are structured.
50 Accordingly, we introduced Assumption 2 and Assumption 3 to let the outliers to be structured. Assumption 2 let the
51 outliers to form a cluster outside of the span of the inliers. This assumption is valid in the applications in which there
52 are a few outliers which form a structure different from the structure of the inliers. For instance, in the activity detection
53 example, the outliers are very similar to each other and they form a cluster. Assumption 3 let the outliers to be linearly
54 dependent. Some of the existing methods make this restrictive assumption that a small subset of the outliers are not
55 linearly dependent. However, in some applications (such as the experiment with Hopkins155 data set) the outliers are
56 linearly dependent or there are repetitive outliers.