General remark:

The package RMThreshold must be considered experimental. It might not work for all types of matrices. Please report your experience.

Technical notes:

RMThreshold runs from the console on my old Linux box (32 bit) and from the R GUI in Windows 10. However, for me, it does not run from within RStudio. RStudio (RStudio Version 1.1.453) says that it is "unable to start the png() device". Any hints appreciated.