Flatiron Internal Conference: Flatiron-wide Algorithms and Mathematics



Contribution ID: 26

Type: not specified

Randomized linear algebra and matrix approximation

Friday, November 1, 2019 9:15 AM (25 minutes)

The goal of this talk is to show how probabilistic methods can be used to accelerate standard matrix factorizations (e.g. SVD) with provable characteristics in terms of speed and accuracy.

Presenter: PNEVMATIKAKIS, Eftychios (CCM)

Session Classification: Dimension Reduction and Factorization Short Talk