Matrix Computations & Scientific Computing Seminar

Organizer: James Demmel & Ming Gu

Wednesday, 12:10–1:00pm, 380 Soda

Jan. 25 **Ming Gu**, UCB

Subspace Iteration with Random Start Matrix

The power method and subspace iteration method can be used to find a few largest eigenvalues (or singular values.) It is well-known that their convergence rate critically depends on the seperation of the eigenvalues (or singular values) as well as the start matrix. In this talk, we develop new convergence results for these methods, both for deterministic and random start matrices.