Matrix Computations & Scientific Computing Seminar

Organizer: James Demmel & Ming Gu

Wednesday, 11:10AM–12:00PM, 380 Soda Hall

Jan. 25 **Ming Gu**, UCB

Subspace Iteration Randomization

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 convergence results for invariant subspaces, both for deterministic and random start matrices.