Matrix Computations & Scientific Computing Seminar

Organizer: James Demmel & Ming Gu

Wednesday, 11:10AM-12:00Noon, 380 Soda

Jan. 29 Lexing Ying, Stanford University

Hierarchical interpolative factorization

I will discuss some recent results on developing new factorizations for matrices obtained from discretizing differential and integral operators. A common ingredient of these new factorizations is the interpolative decomposition for numerically low-rank matrices. As we shall see, these factorizations offer efficient algorithms for applying and inverting these operators. This is a joint work with Kenneth Ho.