Matrix Computations and Scientific Computing Seminar

Organizer: J. Demmel and M. Gu

Wednesday, 11:00 am–12:00 pm, 380 Soda Hall

Feb 1 **Jianwei Xiao**, UC Berkeley

Finite precision stability analysis of randomized QR factorization with column pivoting

This is follow-up work of "On reliability of randomized QR factorization with column pivoting" from last semester's seminar talk. We investigate different updating formulas used in randomized QR factorization with column pivoting (RQRCP) and discuss the efficiency differences. We also analyze numerical stability of different RQRCP algorithms.