Department of Mathematics

University of Houston

Scientific Computing Seminar

Prof. E. E. Tyrtyshnikov Institute of Numerical Mathematics Russian Academy of Sciences, Moscow

The choice of optimal bases and low-rank approximations algorithms

Monday, Nov. 2, 2015 2 PM- 3 PM Room 646 PGH

Abstract: Given a system of n vectors from \mathbb{C}^m , we want to find a subsystem consisting of k vectors so that the expansion of any other vector over this subsystem has the coefficients sufficiently small in modulus. The maximal volume principle allows one to find a subsystem of k = m vectors with a guarantee that all expansions have the coefficients in modulus bounded by 1. If we increase k, then smaller coefficients could be obtained. We present different settings of the problem and some new results and discuss applications to the problem of construction of low-rank approximations to matrices and tensors.

This seminar is easily accessible to persons with disabilities. For more information or for assistance, please contact the Mathematics Department at 743-3500.