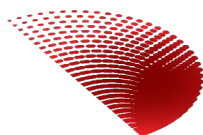




THE UNIVERSITY OF  
**CHICAGO**

THE COMMITTEE ON  
COMPUTATIONAL AND  
APPLIED MATHEMATICS



THE UNIVERSITY OF CHICAGO  
**DATA SCIENCE  
INSTITUTE**

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## CAM & DSI JOINT COLLOQUIUM

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PER-GUNNAR MARTINSSON

Department of Mathematics and the Oden Institute  
University of Texas at Austin

### **Randomized Algorithms for Linear Algebraic Computations**

**THURSDAY, November 2nd, at 4:00 PM**

Jones 303, 5747 S. Ellis Ave. Chicago, IL 60637

#### ABSTRACT

The talk will describe how randomized algorithms can effectively, accurately, and reliably solve linear algebraic problems that are omnipresent in scientific computing and in data analysis. We will focus on techniques for low rank approximation, since these methods are particularly simple and powerful. The talk will also briefly survey a number of other randomized algorithms for tasks such as solving linear systems, estimating matrix norms, and computing full matrix factorizations.

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#### Organizers:

Jeremy Hoskins, Department of Statistics (CAMI), [jeremyhoskins@statistics.uchicago.edu](mailto:jeremyhoskins@statistics.uchicago.edu) & Yuehaw Khoo,  
Department of Statistics (CAMI), [ykhoo@galton.uchicago.edu](mailto:ykhoo@galton.uchicago.edu)  
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