

数学与系统科学研究院

计算数学所学术报告

报告人: 任志茹 副教授

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报告题目:

**Randomized Subspace Iteration and  
Singular Vector Problems**

邀请人: 白中治 研究员

报告时间: 2019 年 9 月 22 日 ( 周日 )

上午 9:30-10:30

报告地点: 数学院南楼七层

702 教室

## **Abstract:**

**Randomized subspace iteration has attracted researchers' attention recently due to its reliability and faster convergence. An error analysis of singular value problems was presented for the randomized algorithms within the subspace iteration framework. In this talk, we present a convergence analysis on singular vector problems for the randomized subspace iteration algorithm. We give deterministic error bounds and large derivative error bounds for left and right singular vectors, respectively. These theoretical results are compatible to those for singular values. Numerical experiments are used to verify our theoretical results.**

**欢迎大家参加！**