

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 Algorithms for  
Generalized Singular Value  
Decomposition and Its Applications**

邀请人: 白中治 研究员

报告时间: 2021 年 10 月 2 日 (周六)

上午 10:00-11:00

报告地点: 数学院南楼

702 教室

## **Abstract:**

**In this talk, I will introduce some randomized algorithms for generalized singular value decomposition. The deterministic error and the probabilistic error analysis are considered, which provide insight into the accuracy of these randomized algorithms and the choice of the algorithmic parameters. In addition, I will also introduce a few applications of these randomized algorithms.**

**欢迎大家参加！**