



# Randomized Linear Algebra Algorithms

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**Goal:** To develop and analyze (fast) Monte Carlo algorithms for performing useful computations on large (and later not so large!) matrices and tensors.

- Matrix Multiplication
- Computation of the Singular Value Decomposition
- Computation of the **CUR Decomposition**
- Testing Feasibility of Linear Programs
- Least Squares Approximation
- Tensor computations: SVD generalizations
- Tensor computations: **CUR** generalization

Such computations generally require time which is **superlinear** in the number of **nonzero elements** of the matrix/tensor, e.g.,  $O(n^3)$  for  $n \times n$  matrices.

# Algorithms Of Algebra

**M Lipman**



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