Large-Scale Matrix Computations for Data Science

- 主講人：**黃聰明** 教授
  台灣師範大學數學系

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Abstract

Graph Laplacian Eigenvalue Problems (GLEP) appear in many areas, such as spectral clustering, image segmentation, dimensionality reduction, data representation, and complex networks. Computing some smallest positive eigenvalues and the associated eigenvectors of GLEP is a fundamental problem in applications. In this short course, we will introduce how to use the Lanczos method and the shift-invert residual Arnoldi method with a preconditioning conjugate gradient method to compute the target eigenpairs efficiently.

成桐中心 Shing-Tung Yau Center

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