



香港浸會大學

HONG KONG BAPTIST UNIVERSITY

Institute for Computational Mathematics Colloquium

A Hybrid Approach For Solving Sparse Linear Least Squares Problems

Speaker : Dr. Esmond G. Ng
Lawrence Berkeley National Laboratory, USA

Date : 10 November 2008 (Monday)

Time : 11:30 a.m. - 12:30 p.m.

Venue : FSC1217, Fong Shu Chuen Library, HSH
Campus, Hong Kong Baptist University

Abstract:

We propose a hybrid method for solving large sparse linear least squares problems. The method is iterative in nature, as it is based on preconditioned LSQR. However, the preconditioner comes from an orthogonal factorization of a submatrix of the original matrix associated with the least squares problem; the construction of the preconditioner is based on well-known techniques in sparse direct methods. In this talk, we will discuss the quality of the preconditioner and the choices of the submatrix.

- *All interested are welcome* -

For further information, please visit <http://www.math.hkbu.edu.hk/ICM>, or call 34115056.