

清華大學、交通大學
統計學研究所
專題演講

題目：Randomized algorithm for large scale data

主講人：陳定立教授(中研院統計所)

時間：107年11月30日(星期五)上午10:40 - 11:40

(10:20 - 10:40 茶會於統計所821室舉行)

地點：清大綜合三館837室

Abstract

In this big data era, a lot of traditional methods become ineffective or even fail completely due to heavy computation complexity. For example, to inverse to a large scale matrix is computationally expensive. Instead of ineffectively dealing with the whole data, we can process only a small proportion of data multiple times. Then the partial information obtained in each time can be integrated as a useful statistic to the whole data. In this talk, randomized SVD, randomized LDA, randomized LASSO, randomized SUP, and randomized t-SNE will be presented to illustrate this kind of randomized approach.

敬請公佈

歡迎參加