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Panayot S. Vassilevski Editor-in-Chief Numerical Linear Algebra with Applications

Dear Editor,

I am submitting a manuscript titled Generalized Rybicki Press algorithm. This manuscript discusses an $\mathcal{O}(N)$, direct, numerically stable algorithm for inverting covariance matrices, whose entries are obtained as sum of exponentials. The algorithm discussed in the article is true for a large class of structured dense matrices known as semi-separable matrices. This manuscript also serves to formally announce the release of the implementation of the $\mathcal{O}(N)$ solver for semi-separable matrices made available at the following repository: https://github.com/sivaramambikasaran/ESS.

Regards, Sivaram Ambikasaran