

ÉCOLE POLYTECHNIQUE FÉDÉRALE DE LAUSANNE

PROJECT 2 REPORT

RANDOMIZED NYSTRÖM

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The EPFL logo is rendered in a bold, red, sans-serif typeface. The letters are closely spaced, with the 'E' and 'P' being particularly prominent due to their size and the way they connect to the following letters.

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1 Introduction

2 Algorithms

2.1 Sketching Matrices

2.2 Randomized Nyström low rank approximation

3 Stability analysis

- bullet points about comments to include

4 Parallelisation

5 Experimental procedure

- bullet points about comments to include

6 Algorithm Performance

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6.1 Sequential Performance

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6.2 Parallel Performance

- bullet points about comments to include

7 Conclusion

Aknowledegments

References