Sketching for Approximate Matrix Multiplication

We want to compute



ullet $Q^{\otimes p}$ and $K^{\otimes p}$ can have a large number of columns

• Can we compute matrices Q' and K' such that $Q^{\otimes p} \cdot (K^{\otimes p})^{\sf T} pprox Q' \cdot (K')^{\sf T}$?

• We can approximate using $\mathsf{LT}(Q'\cdot (K')^\mathsf{T})\cdot V$

$\mathsf{LT}(Q^{\otimes p}\cdot (K^{\otimes p})^\mathsf{T})\cdot V$

Sketching for Approximate Matrix Multiplication

We want to compute

$$\mathsf{LT}(Q^{\otimes p}\cdot (K^{\otimes p})^\mathsf{T})\cdot V$$

- $Q^{\otimes p}$ and $K^{\otimes p}$ can have a large number of columns
- Can we compute matrices Q' and K' such that $Q^{\otimes p} \cdot (K^{\otimes p})^{\mathsf{T}} \approx Q' \cdot (K')^{\mathsf{T}}$?
 - We can approximate using $\mathrm{LT}(Q'\cdot (K')^{\mathsf{T}})\cdot V$

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