6.4.3 Formal derivation of LU factorization

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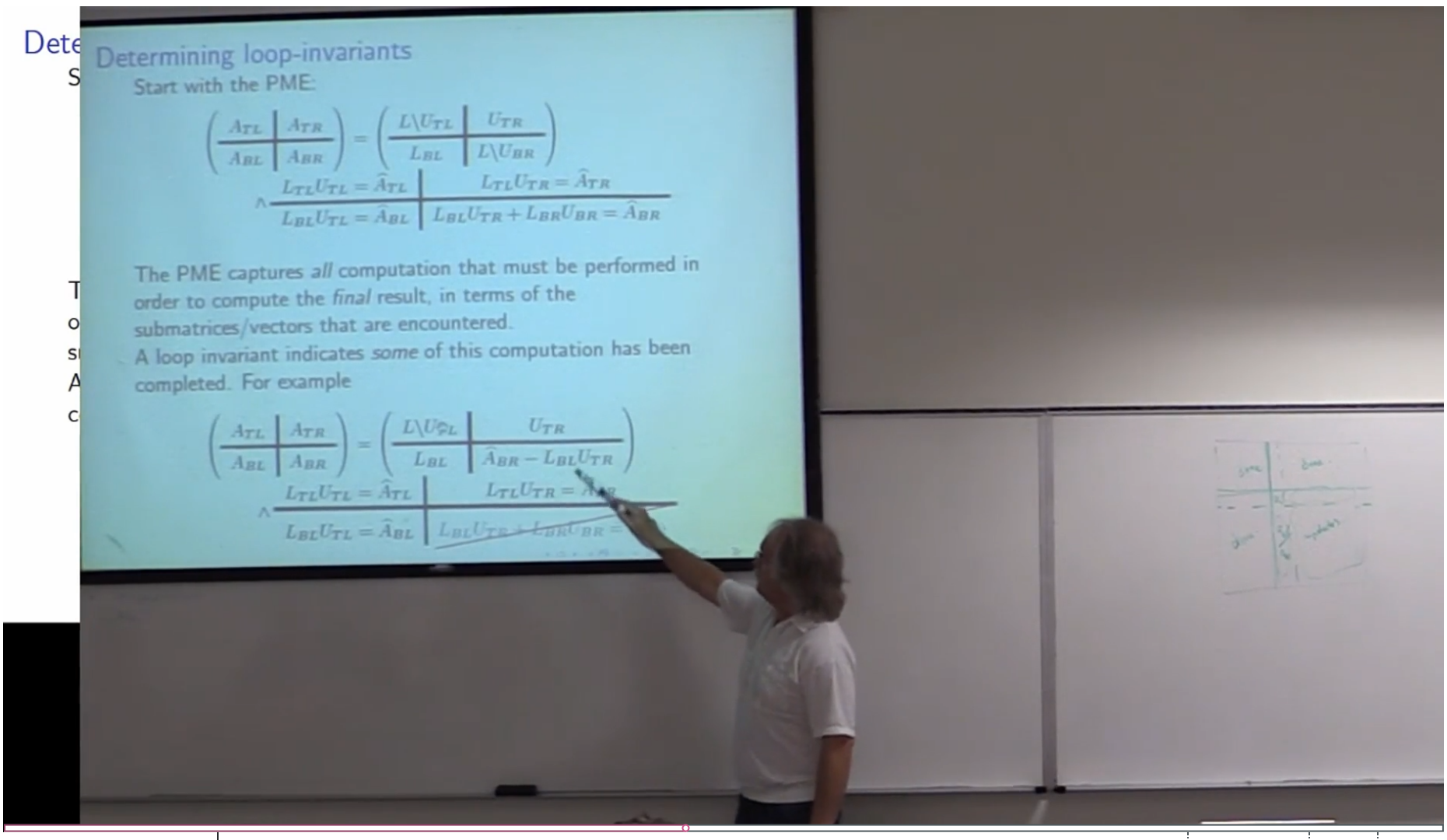
Robert also teaches an introductory graduate level course on Numerical Linear Algebra. One of the lectures, about half way into the course, discusses how to derive LU factorization algorithms in a goal-oriented fashion that would have (perhaps) made Dijkstra proud. You may want to revisit Unit 2.5.1 (in particular, the paper "The Science of Deriving Dense Linear Algebra Algorithms") and then watch the below video. The discussion on derivation starts around minute 9 or 10.

(Robert simply set up a camera in his classroom, so the quality is pretty low. This also convinced us that making people watch hour long videos is probably hard on people's attention span...)

For more info on this class (and the notes), visit www.ulaff.net (bottom of the page).

No transcript for the below YouTube embedded video.

Video



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I value these kind of traditional / longform lectures. I am aware that studies support breaking down lectures into manageable chunks. It is practi...

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