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sandipan\_dey >

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★ Course / Week 8: More on Matrix Inversion / 8.3 (Almost) Never, Ever Invert a Matrix

(1)

Next >

8.3.2 But...

< Previous

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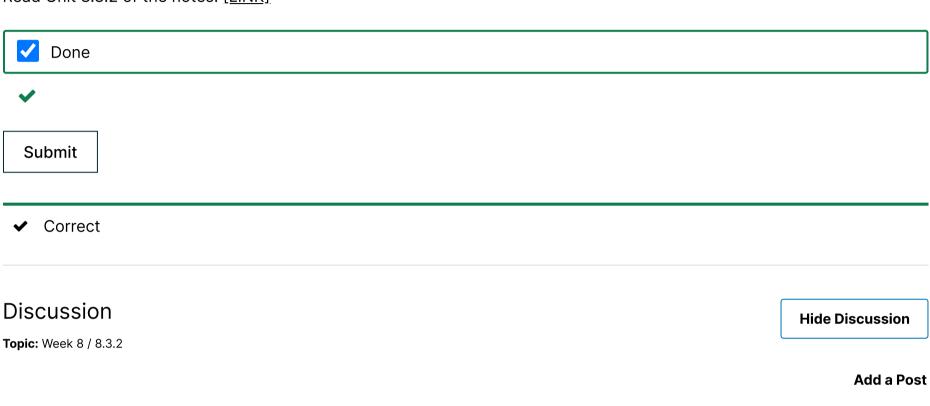
**■** Calculator

## 8.3.2 But...

No video for this unit.

## Reading Assignment

O points possible (ungraded) Read Unit 8.3.2 of the notes. [LINK]



### Inverse of a general matrix

There are no posts in this topic yet.

Show all posts

Ironically, one of the instructors of this course has written a paper about high-performance inversion of a matrix, which was then published by a top journal:

Xiaobai Sun, Enrique S. Quintana, Gregorio Quintana, and Robert van de Geijn.

## A Note on Parallel Matrix Inversion.

SIAM Journal on Scientific Computing, Vol. 22, No. 5, pp. 1762-1771.

Available from <a href="http://www.cs.utexas.edu/users/flame/pubs/SIAMMatrixInversion.pdf">http://www.cs.utexas.edu/users/flame/pubs/SIAMMatrixInversion.pdf</a>.

(This was the first journal paper in which the FLAME notation was introduced.)

The algorithm developed for that paper is a blocked algorithm that incorporates pivoting that is a direct extension of the algorithm we introduce in Unit 8.2.5. It was developed for use in a specific algorithm that required the explicit inverse of a general matrix.

## Inverse of a symmetric positive definite matrix

Inversion of a special kind of symmetric matrix called a symmetric positive definite (SPD) matrix is sometimes needed in statistics applications. The inverse of the so-called covariance matrix (which is typically a SPD matrix) is called the precision matrix, which for some applications is useful to compute. We talk about how to compute a factorization of such matrices in this week's enrichment. If you go to wikipedia and seach for precision matrix" you will end up on this page: Precision (statistics) that will give you more information. We have a paper on how to compute the inverse of a SPD matrix:

Paolo Bientinesi, Brian Gunter, Robert A. van de Geijn.

by recent activity >

#### Families of algorithms related to the inversion of a Symmetric Positive Definite matrix.

ACM Transactions on Mathematical Software (TOMS), 2008

Available from <a href="http://www.cs.utexas.edu/~flame/web/FLAMEPublications.html">http://www.cs.utexas.edu/~flame/web/FLAMEPublications.html</a>.

# Welcome to the frontier!

Try reading these papers (as an enrichment)! You will find the notation very familiar.

Previous

Next >

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