

EXPERIMENTAL DESIGN FOR FAST LINEAR ALGEBRA

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Abstract. experimental design for linear algebra

Key words. to do

AMS subject classifications.

1. Introduction. [1] test citation

2. Greedy selection for directed inference.

2.1. Problem: Optimal selection.

2.2. A greedy approach: .

2.3. Near optimality by submodularity.

3. Greedy selection for *global* approximation by KL minimization.

3.1. Review of KL approximation.

3.2. Supernodes and blocked selection.

4. Numerical Experiments.

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REFERENCES

- [1] F. SCHÄFER, T. J. SULLIVAN, AND H. OWHADI, *Compression, inversion, and approximate pca of dense kernel matrices at near-linear computational complexity*, arXiv preprint arXiv:1706.02205, (2017).
- add proofs, if any, in appendix

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