

RSVD

+

$$\begin{aligned}
 \overline{\mathbf{H}} &= QR \\
 \mathbf{H}^{(l)} &= Q(Q^T H) \\
 \mathbf{H}^{(l)} &= QB \\
 &\downarrow \\
 B_{l \times N_S} &\equiv Q^T H
 \end{aligned}$$

QR DECOMPOSITION

$$\begin{aligned}
 \mathbf{H} &\in \mathbb{R}^{N_S} \\
 \text{where } \mathbf{H} &= 2N_T \times N_S \\
 &\downarrow f \\
 \overline{\mathbf{H}} &\in \mathbb{R}^l \\
 \text{where } \overline{\mathbf{H}} &= \mathbf{H}\overline{\Omega}
 \end{aligned}$$

RANDOM PROJECTION



