Lecture 29

SVD algorithms!

Variations on Gauss-Seidel

* See (again) how Gauss-Seidel is just a typo in the Jacobi iteration (the method has row-wise behavior)
* See another method that looks very little like Gauss-Seidel because it has column-wise behavior.
* Prove that these methods are actually the same!

We will implement each of these methods too and then see randomized versions.

If time, we'll see block methods too!

Various terms: Projection methods, relaxation methods, coordinate descent, logistic SVD.