IRLB SVD methods for R

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Keywords: XVD, PCA, LDA

Abstract: The singular value decomposition (SVD) is used by many important statistical methods and applications including principal components analysis and linear discriminant analysis. Numerical implementations of the SVD are computationally intensive. Many applications of the SVD often require only a few singular values and corresponding singular vectors. We introduce Baglama’s recent implicitly-restarted Lanczos (IRLB) methods for computing a few singular vectors of a matrix to the R language. These state of the art methods significantly outperform existing R-language SVD implementations in computational and memory efficiency. Moreover, the IRLB algorithm is simple and easily scalable to parallel implementations appropriate to huge data.

References


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