

Liu Bie Ju Centre for Mathematical Sciences  
City University of Hong Kong

## Mathematical Analysis and its Applications Colloquium

Organized by Prof. Ya Yan Lu and Prof. Roderick S. C. Wong

# Numerical integrators for dynamical low-rank approximation

by

Professor Christian Lubich

Universität Tübingen, Germany

Date : **30 May, 2017 (Tuesday)**

Time : 4:30 pm to 5:30 pm

Venue : **Room Y5-205**

Yellow Zone, Level 5, Academic 1 (AC1)  
City University of Hong Kong

### **ABSTRACT:**

This talk reviews differential equations on manifolds of matrices or tensors of low rank. They serve to approximate, in a low-rank format, large time-dependent matrices and tensors that are either given explicitly via their increments or are unknown solutions of high-dimensional differential equations, such as multi-particle time-dependent Schrödinger equations.

Recently developed numerical time integrators are based on splitting the projector onto the tangent space of the low-rank manifold at the current approximation. In contrast to all standard integrators, these projector-splitting methods are robust with respect to the presence of small singular values in the low-rank approximation. This robustness relies on geometric properties of the low-rank manifolds.

The talk is based on work done intermittently over the last decade with Othmar Koch, Bart Vandereycken, Ivan Oseledets, Emil Kieri and Hanna Walach.

Light refreshments will be provided before the colloquium from 4:00 pm to 4:30 pm. Please come and join us!

**\*\* All interested are welcome \*\***

