## Data compression using quasi-Monte Carlo

Author and Presenter: Josef Dick (University of New South Wales, Australia)

Co-author: Michael Feischl (TU Wien, Austria)

## Abstract

Large data sets are nowadays ubiquitous in many areas. Fitting suitable models poses unique computational challenges. We discuss a method of compressing data when one wants to fit a model minimizing the two-norm of the residuals. The method uses low-discrepancy point sets as representative points together with weights which depend on the data set.