

数学与系统科学研究院

计算数学所学术报告

报告人: **Prof. Wotao Yin**

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报告题目:

Distributed Sparse Optimization

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报告时间: **2013 年 9 月 17 日 (周二)**

下午 15:30-16:30

报告地点: **科技综合楼三层 311**

计算数学所报告厅

Abstract:

Sparse optimization has found interesting applications in many data-processing areas such as compressed sensing, machine learning, signal processing, medical imaging, finance, etc. After reviewing compressed sensing and sparse optimization, this talk then introduces novel algorithms tailored for very large scale sparse optimization problems with very big data. Besides the typical complexity analysis, we analyze the overhead due to parallel and distributed computing. Numerical results are presented to demonstrate the scalability of the parallel codes for handling problems with hundreds of gigabytes of data under 2 minutes on the Amazon EC2 cloud computer.

The work is joint with Zhimin Peng and Ming Yan.

欢迎大家参加!