数学与系统科学研究院

计算数学所学术报告

报告人：　**Prof. Mengdi Wang**

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报告题目：

Recent Advances in Stochastic Gradient Descent

邀请人：　　袁亚湘　院士

报告时间：**2016 年 1 月 5 日**（周二）

下午 **16:30~17:30**

报告地点：　　科技综合楼三层

311 报告厅

Abstract：

We review some recent advances in stochastic gradient descent method and its variants, with an emphasis on data-intensive applications. More specifically, we discuss issues such as theoretical complexity and constraint randomization. We illustrate applications of SGD in statistical estimation and machine learning, and discuss some open theoretical questions.

报告人介绍：

Mengdi Wang is an assistant professor at Department of Operations Research and Financial Engineering, Princeton University. Mengdi Wang is interested in stochastic optimization that involves uncertainty or hidden information, with an emphasis on optimization in machine learning and dynamic programming.

欢迎大家参加！