

数学与系统科学研究院

计算数学所学术报告

报告人: Associate Prof. Zhaosong Lu

( *Simon Fraser University* )

报告题目:

**Randomized block first- and second-order methods for a class of structured nonlinear optimization**

邀请人: 戴彧虹 研究员

报告时间: 2016年7月22日(周五)

下午 16:30~17:30

报告地点: 数学院南楼二层

226 会议室

## **Abstract:**

**Nowadays the optimization problems emerging from some application areas such as machine learning and data mining are typically huge-scale. They have brought tremendous challenge to the traditional first- and second-order methods. In this talk we consider randomized block first- and second-order methods for solving these problems, whose iteration cost is typically low. We analyze iteration complexity of these methods and present some computational results.**

**欢迎大家参加！**