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：

Coordinate Descent Methods

邀请人：　刘歆 副研究员

报告时间：2017 年 9 月 19 日（周二）

下午 15:30-16:30

报告地点：　科技综合楼三层

311 报告厅

Abstract:

This talk overviews a class of algorithms called coordinate descent algorithms and discusses its recent progress. This class of algorithms has recently gained popularity due to their effectiveness in solving large-scale optimization problems in machine learning, compressed sensing, and image processing. Coordinate descent algorithms solve optimization problems by successively minimizing along each coordinate, or block of coordinates, which is ideal for parallelized and distributed computing. This talk gives relevant theory and examples about how to effectively apply coordinate descent to modern problems in data science and engineering, how to linearly speed up the algorithm by asynchronous parallel computing, and how to obtain global optimality guarantees from those on each coordinate.

欢迎大家参加！