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Computational Mathematics Seminar Series

Inexact Alternating Direction Algorithm for Separable Convex Optimization

Hongchao Zhang, Louisiana State University

Digital Media Center 1034 November 10, 2015 - 03:30 pm

Abstract:

We introduce inexact alternating direction algorithms with variable stepsize for solving separable convex optimization. These algorithms generate the Bregman Operator Splitting Algorithm with Variable Stepsize (BOSVS) to the multiblock case and allow to solve the convex subproblems to an adaptive accuracy. Global convergence and some preliminary numerical results will be discussed.

Speaker's Bio:

Hongchao Zhang is an associate professor in the department of mathematics and CCT. He received his PhD in applied mathematics from University of Florida in 2006 and completed a postdoctoral at IMA in University of Minnesota in 2008. His research interests include nonlinear programming and its applications, sparse matrix computing, graph partitioning, inverse problems in medical imaging and petrophysics and derivative free optimization.

This lecture has refreshments @ 03:00 pm This lecture has a reception @ 03:00 pm

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