



THE UNIVERSITY OF CHICAGO

COMPUTATIONAL AND APPLIED MATHEMATICS STUDENT SEMINAR

ZHISHENG XIAO

Committee on Computational and Applied Mathematics
University of Chicago

Gaps Between CD Type Methods and Its Randomized Versions

THURSDAY, February 7, 2019, at 1:00 PM
Jones 226, 5747 South Ellis Avenue

ABSTRACT

Coordinate Descent (CD) is one of the widely and wildly used optimization algorithms. The central idea of Coordinate Descent is to break down the problem at hand into smaller (easier) sub-problems. Besides its wide application, recently some of its theoretical aspects attract researchers' attention. In this talk, I will introduce some recent theoretical analysis of CD that focuses on the update order, as well as some interesting problems for future study.