中科院数学与系统科学研究院
华罗庚数学科学中心

学术报告会

报告人：Prof. 韩德仁

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题　目：**Convergence Rate of ADMM**

时　间：**2018.12.14（星期五），9:00-10:00**

地　点：数学院蓝白楼 311

Abstract:

Due to its advantage in utilizing the structures of the problems arising from applications such as big data, arti cial intelligence, etc., the classical method, alternating direction method of multipliers (ADMM), attracts more and more attentions. Recently, there are several works on the convergence rate of this popular method. In this talk, we present such results on linear rate of ADMM, from special cases to general.

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