数学与系统科学研究院

计算数学所学术报告

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报告题目：

Linear Convergence of the Proximal Gradient Method for Structured Trace Norm Regularization

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报告时间：**2013** 年 **8** 月 **6** 日（周二）

下午 **15:00-16:00**

报告地点：　科技综合楼三层 **311**

计算数学所报告厅

Abstract:

Motivated by various applications in machine learning, the problem of minimizing a convex smooth loss function with trace norm regularization has received much attention lately. Currently, a popular method for solving such problem is the proximal gradient method (PGM), which is known to have a sublinear rate of convergence. In this talk, we show that for a large class of loss functions, the convergence rate of the PGM is in fact linear. Our result is established without any strong convexity assumption on the loss function. A key ingredient in our proof is a new Lipschitzian error bound for the aforementioned trace norm–regularized problem, which may be of independent interest.

欢迎大家参加！