

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:

**Group sparse optimization
via $\ell_p; q$ regularisation**

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下午 15:30-16:30

报告地点: **科技综合楼三层 311**

计算数学所报告厅

Abstract:

In this paper, we investigate the theoretical properties and design an efficient numerical algorithm for the $\ell_{p;q}$ regularization of group sparse optimization. We introduce the group restricted eigenvalue condition, and apply it to establish the oracle result and recovery bound for the $\ell_{p;q}$ regularization problem. We also apply the proximal gradient method to solve the $\ell_{p;q}$ regularization problem and obtain analytical formulae for some specific $\ell_{p;q}$ regularizations. Finally, we present some numerical results on both simulated data and real data in gene transcriptional regulation to demonstrate the performance of the proposed algorithm.

欢迎大家参加!