

数学与系统科学研究院

计算数学所学术报告

报告人: Prof. Zhaosong Lu

( Simon Fraser University )

报告题目:

**Randomized block first- and second-order  
methods for a class of structured  
nonlinear optimization**

邀请人: 戴彧虹 研究员

报告时间: 2016 年 7 月 22 日(周五)

下午 16:30-17:30

报告地点: 数学院南楼二层

226 报告厅

## Abstract:

Nowadays the optimization problems emerging from some application areas such as machine learning and data mining are typically huge-scale. They have brought tremendous challenge to the traditional first- and second-order methods. In this talk we consider randomized block first- and second-order methods for solving these problems, whose iteration cost is typically low. We analyze iteration complexity of these methods and present some computational results.

**欢迎大家参加!**