

数学与系统科学研究院

计算数学所学术报告

报告人: 杨俊锋 教授

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报告题目:

**On the optimal ergodic sublinear
convergence of the relaxed proximal
point method for variational
inequality**

邀请人: 刘歆 副研究员

报告时间: 2019 年 6 月 4 日 (周二)

下午 15:30-16:30

报告地点: 科技综合楼三层

311 报告厅

Abstract:

We investigate the optimal sublinear convergence rate of the relaxed proximal point algorithm for solving monotone variational inequality problems. A concrete example is constructed, which provides a lower bound for the exact worst case convergence rate. We then prove that the lower bound provided by the example is exactly the worse case iteration bound. We thus have established a sublinear convergence rate that is optimal in terms of both the order of the sublinear rate and all the constants involved. (Joint work with Guoyong Gu from Nanjing University).

欢迎大家参加！