Numerical Mathematics and Applied Analysis Group Seminar (NMAA)

Augmented Lagrangian Based Splitting Methods: When Optimization Meets Statistics

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on Wednesday, May 11, 2011 at 11:00am
in Room 309, Run Run Shaw Building, HKU

Abstract

There appear growing interests in applying advanced optimization methods to solve statistical problems. In this talk, I will focus on a series of splitting methods which are all originated from the classical augmented Lagrangian method. The efficiency and applicability of these methods will be mainly illustrated by some problems arising in statistics.

All are welcome