THE UNIVERSITY   **OF HONG KONG**

Department of Mathematics

C O L L O Q U I U M

Stochastic Gradient Descent for Inverse Problems

Professor Bangti Jin

Department of Computer Science
University College London

Abstract

In this talk, I will discuss the stochastic gradient descent for solving linear and nonlinear inverse problems. Such algorithms have been very popular in a number of practical inverse problems. However, the relevant mathematical theory in the context of ill-posed inverse problems remains largely missing. In this talk, I will present some recent results in the direction, and illustrate the theory with numerical examples.

Date:	February 3, 2021 (Wednesday)
Time:	2:30 – 3:30pm (Hong Kong Time)
Venue:	ZOOM: https://hku.zoom.us/j/ Meeting ID: 939 2738 0851 Password: 006925

All are welcome