The Hong Kong University of Science and Technology

Department of Mathematics

<u>Seminar on Applied Mathematics</u>

Sparse recovery by L^0 penalty

By

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<u>Abstract</u>

Sparsity is one of the powerful tools for signal recovery and imaging, and has achieved great success in many practical applications. Conventionally this is realized numerically by imposing an l^1 penalty, which is the convex relaxation of the l^0 penalty. In this talk, I will describe the idea and discuss our recent efforts in the efficient numerical solution of the l^0 problem. I will present a primal dual active set algorithm, and present some numerical results to illustrate the method.

Date :   *Friday, 5 May 2017*

Time: *4:00 p.m. – 5:00 p.m*

Venue: *Room 4472, Academic Building (near Lifts 25&26), HKUST*

All are welcome!