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The Hong Kong University of Science and Technology

Department of Mathematics

Departmental Colloquium

**Analysis of Alternating Direction Method of Multipliers
for Nonconvex Problems**

by

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Abstract

A popular approach to solve large scale optimization problems involving big data is by the Alternating Direction Method of Multipliers (ADMM). The existing convergence analysis of this algorithm is limited mostly to the convex case. In this lecture, the speaker will present some recent work on the analysis of ADMM for the nonconvex case and discuss some open questions.

Date: Friday, 28 September 2018

Time: 3:00p.m. - 4:00p.m.

Venue: LTF, HKUST

All are welcome!