



THE HONG KONG UNIVERSITY OF SCIENCE & TECHNOLOGY

Department of Mathematics

SEMINAR ON APPLIED MATHEMATICS

A smoothing technique for non-smooth
optimization with applications to
constrained minimax problems

By

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Abstract

The minimax problems are an important class of optimization problems arising in image processing and machine learning. Efficient algorithms for solving strongly-convex-concave type of minimax problems have been proposed. However, more general cases, in particular the constrained minimax problems are much less studied in the literature. We propose a new framework for solving constrained semi-infinite minimax problems, based on a smoothing technique for the maximum function. The convergence property and the convergence rate are presented.

Date : 07 August 2024 (Wednesday)

Time : 10:00a.m.-11:00a.m.

Venue : Room 4502 (Lift 25/26)

All are Welcome!