

X071571: Optimization Methods

Project topics

1. Ruxin Wang and Dacheng Tao, Non-Local Auto-Encoder With Collaborative Stabilization for Image Restoration. <http://ieeexplore.ieee.org/document/7432028/>
2. John Duchi, Elad Hazan, Yoram Singer; Adaptive Subgradient Methods for Online Learning and Stochastic Optimization. <http://www.jmlr.org/papers/volume12/duchi11a/duchi11a.pdf>
3. Canyi Lu, Jiashi Feng, Yudong Chen, Wei Liu, Zhouchen Lin, Shuicheng Yan. Tensor Robust Principal Component Analysis: Exact Recovery of Corrupted Low-Rank Tensors via Convex Optimization. <https://arxiv.org/abs/1708.04181>
4. Guanghui Lan, Bundle-level type methods uniformly optimal for smooth and nonsmooth convex optimization. <http://link.springer.com/article/10.1007/s10107-013-0737-x>
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6. Rong Ge, Furong Huang, Chi Jin, Yang Yuan. Escaping From Saddle Points - – Online Stochastic Gradient for Tensor Decomposition, <http://arxiv.org/abs/1503.02101>
7. Nicolas Boumal, P.-A. Absil, Coralia Cartis, Global rates of convergence for nonconvex optimization on manifolds. <https://arxiv.org/abs/1605.08101>
8. M. P. Friedlander, I. Macedo, and T. K. Pong, Gauge optimization and duality. <http://epubs.siam.org/doi/pdf/10.1137/130940785>
9. Zheng Xu, Bharat Singh, Ankit Patel, Tom Goldstein. Training Neural Networks Without Gradients: A Scalable ADMM Approach. Gavin Taylor, Ryan Burmeister. <https://arxiv.org/abs/1605.02026>
10. Deanna Needell, Nathan Srebro, Rachel Ward, Stochastic gradient descent, weighted sampling, and the randomized Kaczmarz algorithm.

11. A Differential Equation for Modeling Nesterov's Accelerated Gradient Method: Theory and Insights. W. Su, S. Boyd, and E. Candes. https://web.stanford.edu/~boyd/papers/pdf/ode_nest_grad.pdf
12. PhaseMax: Convex Phase Retrieval via Basis Pursuit. Tom Goldstein, Christoph Studer. <https://arxiv.org/abs/1610.07531>
13. A Semidefinite Programming Method for Integer Convex Quadratic Minimization. J. Park and S. Boyd. http://stanford.edu/~boyd/papers/pdf/int_least_squares.pdf
14. Chance constrained uncertain classification via robust optimization. Aharon Ben-Tal, Sahely Bhadra, Chiranjib Bhattacharyya J, Saketha Nath. <https://link.springer.com/article/10.1007/s10107-010-0415-1>
15. Geometric Applications of the Split Bregman Method: Segmentation and Surface Reconstruction. <http://link.springer.com/article/10.1007/s10915-009-9331-z>
16. Stephen J. Wright, Coordinate descent algorithms, <http://link.springer.com/article/10.1007/s10107-015-0892-3>
17. Zirui Zhou, Anthony Man-Cho So. A Unified Approach to Error Bounds for Structured Convex Optimization Problems. http://www1.se.cuhk.edu.hk/~manchoso/papers/eb_sco-MPA.pdf
18. Rong Ge, Jason D. Lee, Tengyu Ma, Matrix Completion has No Spurious Local Minimum. <http://arxiv.org/abs/1605.07272>
19. Nicolas Boumal, A Riemannian low-rank method for optimization over semidefinite matrices with block diagonal constraints. <http://arxiv.org/abs/1506.00575>
20. Martin S. Andersen, Joachim Dahl, Lieven Vandenbergh, Implementation of nonsymmetric interior-point methods for linear optimization over sparse matrix cones. <https://link.springer.com/article/10.1007/s12532-010-0016-2>
21. Fast global convergence of gradient methods for high-dimensional statistical recovery. Alekh Agarwal, Sahand Negahban, and Martin J. Wainwright http://projecteuclid.org/download/pdfview_1/euclid.aos/1359987527
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