PRESENTATION OUTLINE: — Newton-ADMM: A Distributed GPU-Accelerated Optimizer for Non-Convex Problems —

Kuntal Ghosh
School of Electrical Engineering and Computer Science (EECS)
University of Ottawa
Ottawa, Canada
akademik.gk@gmail.com

November 22, 2021

1 Introduction

- Title of presentation
- Agenda of Presentation

2 Backround

- First-order optimization techniques
- Key challenges in optimization for machine learning problems.
- Strategies of Existing Distributed Optimization Solvers
- The Trade-offs between Existing Strategies

3 Problem Formulation

- Notations
- Mathematical Formulation of the Problem.

4 Alternating Direction Method of Multipliers (ADMM) Framework

- Definition of ADMM
- Spectral Penalty Selection (SPS)
- ADMM method

5 Inexact Newton-CG Solver

- Definition
- conjugate gradient (CG)
- Inexact Newton-type Method

6 GPU-accelerated Newton-type Method

- Advantages and Disadvantages of Newton-type methods
- Hessian-free Newton-type method to solve the ADMM sub-problem
- Scaling

7 Computational Cost and Overheads of Numerical Schemes

- Communication cost
- Computation cost
- Number of CPU-GPU transfers
- Complexity

8 Proposed Modification

- Incorporation of Serial Non-Convex solvers
- Definition of Newton With Minimum Residual Sub-problems (Newton-MR)
- Derivation of Newton-MR
- Properties of Newton-MR

9 Discussion

- Experimental Evaluation
- Data Sets
- Results
- $\bullet\,$ Q and A

10 References

- List of references
- List of resources

11 Vote of Thanks

• Gratitude and Acknowledgement