OpReg-Boost: Learning to Accelerate Online Algorithms with Operator Regression

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Abstract

In this paper we propose a learning-based acceleration scheme for online optimization. .... novel operator regression ...

1. Introduction

.... problem formulation, literature review, contribution statement .....

1.1. Submitting Papers

2. Operator Regression

.... operator regression, application to accelerate optimization algorithm, interpolation version, and autotuning, PRS solver (in appendix) ....

3. OpReg-Boost

.... application of OpReg to online optimization ....

4. Numerical Experiment

.... simulation setup, reference to code (for now in supplementary materials), simulations ....

References

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