

# 國立中山大學應用數學系

## 學術演講

講者：袁曉明教授

香港浸會大學數學系

講題：Accuracy v.s. Implementability in  
Algorithmic Design --An Example of  
Operator Splitting Methods for  
Convex Optimization

時間：2014/06/05（星期四）16：10～17：00

地點：理學院四樓理 SC 4009-1 室

茶會：15:40 於理 SC 4010 室（系辦公室）

### 摘要

Accuracy and implementability are two common yet usually conflicted objectives for developing an efficient algorithm. In this talk, I will focus on the context of convex optimization models with separable structures to show how to make a trade-off between these two objectives for some operator splitting methods originated from the PDE literature (e.g., the Douglas-Rachford and Peaceman-Rachford schemes) The resulting algorithms could be applicable to large-scale dataset; and their efficiency will be demonstrated by some specific applications in statistical learning and image processing (e.g., the LASSO and TV-deblurring models). Some theoretical results such as the convergence rates of these algorithms will also be mentioned briefly.

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