MORE@DIAG

Management, Operations Research and Economics Seminar

**Wednesday, February 12, 2014
11:30-12:30
Aula Magna – DIAG
Via Ariosto, 25
Roma**

Prof. Adrian Lewis

School of Operations Research and Information Engineering at Cornell University

Identifiability, Nonconvexity, and Sparse Optimization Algorithms

Abstract: The notion of "identifiability" underpins the active-set philosophy in optimization, and often manifests itself in variational formulations seeking low-dimensional structure from high-dimensional data. Beyond the realm of convexity, identifiability remains a fundamental property, occurring generically in semi-algebraic optimization. I illustrate its relevance for two simple and popular nonconvex algorithms: alternating projections and a proximal algorithm for composite optimization.

Joint work with J. Bolte, A. Daniilidis, D. Drusvyatskiy and S. Wright.

DIPARTIMENTO DI INGEGNERIA INFORMATICA
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