



The Hong Kong Polytechnic University Department of Applied Mathematics

Seminar

Nonsmooth DC Optimization: Methods and Applications

by

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Abstract

An unconstrained optimization problem with the objective function represented, implicitly or explicitly, as a difference of two convex functions is considered. Numerical methods for solving such problems are designed and their convergence is discussed. Applications of these methods in machine learning and regression analysis are also considered.

Date : 9 October, 2018 (Tuesday) Time : 2:00p.m. – 3:00p.m. Venue : TU801, The Hong Kong Polytechnic University

*** ALL ARE WELCOME ***