

Fakultät für Mathematik

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https://owos.univie.ac.at

ONE WORLD OPTIMIZATION SEMINAR

November 29th 2021 @ 15:30 CET (Central European Time)

DAMEK DAVIS

(Cornell University)

Avoiding Saddle Points in Nonsmooth Optimization

Abstract. This talk asks: Do common first-order methods avoid saddle points of nonsmooth functions? Our main result shows that for a "generic" class of semialgebraic functions, randomly initialized proximal methods and stochastically perturbed subgradient methods converge only to local minimizers.