

Fakultät für Mathematik Oskar-Morgenstern-Platz 1 A-1090 Vienna Austria

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ONE WORLD OPTIMIZATION SEMINAR

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On the Acceleration of First-order Methods and a New One

Abstract. Over the past decades, driven by the success of the Heavy-ball method, Nesterov's acceleration and FISTA scheme, inertial technique has become one of the most popular approaches for accelerating optimization methods. However, the performance of other inertial "accelerated" first-order methods, such as inertial Douglas--Rachford, is not as good as the aforementioned ones, or even results in deacceleration. In this talk, I will first discuss the limitations of inertial technique, particular its failures. Then I will present a geometry inspired acceleration scheme. Both relation with existing work and numerical experiments will be covered.

This is a joint work with Clarice Poon.