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ONE WORLD OPTIMIZATION SEMINAR

September 13th 2021 @ 15:30 CEST (Central European Summer Time)

YURA MALITSKY

(Linköping University)

Stochastic Variance Reduction for Variational Inequality Methods

Abstract. In this talk, we consider stochastic variance reduced algorithms for solving convex-concave saddle point problems or, more generally, variational inequalities. First, we recall the role of variance reduction in minimization problems and then show how to incorporate it into classical methods for variational inequalities leading to the optimal, assumption-free algorithms.

This talk is based on a recent joint work with A. Alacaoglu https://arxiv.org/abs/2102.08352.

The link of the zoom-room of the meeting and the corresponding password will be announced the day before the talk on the mailing list of the seminar, to which one can subscribe on https://owos.univie.ac.at.