

Fakultät für Mathematik

Oskar-Morgenstern-Platz 1 A-1090 Vienna Austria

https://owos.univie.ac.at

ONE WORLD OPTIMIZATION SEMINAR

November 11th 2021 @ 15:30 CEST (Central European Summer Time)

ERNEST RYU

(Seoul National University)

Non-Nesterov Acceleration Methods for Making Gradients Small in Convex Minimization and Convex-Concave Minimax Optimization

Abstract. In this talk, we present recent advances in accelerated methods for making gradients small in convex optimization, fixed-point iterations, and convex-concave minimax optimization. These acceleration mechanisms are distinct from Nesterov's acceleration. We will discuss the interaction between the computer-assisted performance estimation problem methodology and the non-computer assisted Lyapunov analyses utilized in the discovery and analysis of these methods.