

数学与系统科学研究院

计算数学所学术报告

报告人: **Prof. Wotao Yin**

(*UCLA*)

报告题目:

Decentralized optimization

邀请人: 刘歆 博士

报告时间: **2014 年 9 月 1 日 (周一)**

下午 16:30-17:30

报告地点: **数学院南楼 202**

会议室

Abstract:

Decentralized optimization aims to solve optimization problems in a multi-agent network. They do not require a central data storage or even a central control station and thus fits many real network situations, such as limited energy or bandwidth and short wireless communication range. This talk introduces first-order decentralized algorithms for solving convex unconstrained optimization problems defined on a network. In addition, we address a severe limitation of existing methods by proposing a decentralized algorithm that achieves the same convergence rate as their centralized counterparts up to constant factors determined by the network topology.

This is joint work with Qing Ling, We Shi, Gang Wu, and Kun Yuan at USTC.

欢迎大家参加!