

数学与系统科学研究院

计算数学所学术报告

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报告题目:

**Recent Developments of Alternating  
Direction Method of Multipliers with  
Multi-Block Variables**

邀请人: 刘亚锋 博士

报告时间: **2014 年 6 月 17 日 (周二)**

**下午 16:30-17:30**

报告地点: 科技综合楼三层 **311**

计算数学所报告厅

## Abstract:

The alternating direction method of multipliers (ADMM) has been widely used for solving structured convex optimization problems. In particular, the ADMM can solve convex programs that minimize the sum of  $N$  convex functions with  $N$ -block variables linked by some linear constraints. While the convergence of the ADMM for  $N=2$  was well established in the literature, it remained an open problem for a long time whether or not the ADMM for  $N \geq 3$  is still convergent. In this talk, we discuss the recent developments on the convergence of multi-block ADMM for  $N \geq 3$  and its variants.

欢迎大家参加!