

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:

**Recovery of Sparse Vector via
Partial Regularization**

邀请人: 优化与应用研究中心

报告时间: 2015年7月4日(周六)

上午 10:20-11:00

报告地点: 数学院南楼二层

219 会议室

Abstract:

We propose a model for recovering sparse vectors via partial regularization that alleviates the bias of some nonzero components of sparse vector. We derive the null space and RIP recovery conditions that are weaker than those for the models using full regularization. Also, we propose a proximal gradient method to solve this model whose subproblem generally has a closed-form solution and can be efficiently solved. The global convergence of this method is also established. Numerical experiments demonstrate that the proposed model outperforms the existing models using full regularization.

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