UNIVERSITÀ DEGLI STUDI DI BERGAMO

Dipartimento di Scienze Aziendali, Economiche e Metodi Quantitativi

Ciclo di seminari dipartimentali a.a. 2018-19

Gradient projection method with regularization for optimization problems in Hilbert spaces

INTERVIENE

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5 marzo 2019, ore 12.30-13.30

Sala Bertocchi, sede di via dei Caniana

ABSTRACT

We suggest simple implementable modifications of the gradient projection method for smooth convex optimization problems in Hilbert spaces. Usually, the custom method attain only weak convergence. We prove strong convergence of the new version and establish its complexity estimate, which appears similar to the convergence rate of the weakly convergent version. Preliminary results of computational tests confirm efficiency of the proposed modification.