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SEMINARIO

OPTIMIZATION AND EQUILIBRIUM

EXPOSITOR

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TITLE

Progressive Decoupling of Linkages in Optimization with Elicitable Convexity

ABSTRACT:

A method called the Progressive Decoupling Algorithm is described for solving variational inequalities and optimization problems in which a subspace captures "linkages" that can be relaxed. The approach is inspired by the Progressive Hedging Algorithm in convex stochastic programming and resembles the Partial Inverse Method of Spingarn, but retains more parametric flexibility than the latter. It is able even to work when mononicity or convexity is not directly present but can be "elicited". The role of elicitation mimics the role of "augmentation" in Lagrangian methods of multipliers. Applications can be made to problem decomposition and splitting.

MIÉRCOLES 13 DE MARZO A LAS 16:00 HRS, SALA DE SEMINARIOS JOHN VON NEUAMNN CMM, SÉPTIMO PISO, TORRE NORTE, DE BEAUCHEF 851.

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